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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.symetra.com

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

OFFICERS

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

OTHER

Anne-Marie Diouf #, Senior Vice President	Mark Edward Hunt, Executive Vice President	Joel Carmine Kneisley, Senior Vice President
Trinity Elizabeth Parker #, Senior Vice President	Jon Scott Stenburg #, Executive Vice President	

DIRECTORS OR TRUSTEES

Tommie David Brooks	Mark Edward Hunt	Margaret Alice Meister
Masato Naitoh	Muneo Sasagawa #	Jon Scott Stenburg #
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, 2020

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	27,312,300,348		27,312,300,348	24,873,756,164
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	108,041,761		108,041,761	101,106,820
	2.2 Common stocks	345,450,463		345,450,463	258,289,085
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	6,237,999,433		6,237,999,433	5,686,809,220
	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 ($ 612,395,113 , Schedule E - Part 1), cash equivalents ($ 1,295 , Schedule E - Part 2) and short-term investments ($ ..... , Schedule DA)	612,396,408		612,396,408	223,144,737
6.	Contract loans (including $ ..... premium notes)	50,154,301		50,154,301	51,038,849
7.	Derivatives (Schedule DB)	464,863,253		464,863,253	184,508,116
8.	Other invested assets (Schedule BA)	326,798,601		326,798,601	120,678,726
9.	Receivables for securities	93,313,964	59,317	93,254,647	29,100,153
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)	35,551,318,532	59,317	35,551,259,215	31,528,431,870
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	281,473,544	50,794	281,422,750	277,518,632
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(70,889,115)	3,609,830	(74,498,945)	20,393,821
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	34,272,276		34,272,276	38,968,510
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	88,883,459	157,435	88,726,024	13,892,883
	16.2 Funds held by or deposited with reinsured companies	102,659,392		102,659,392	101,072,715
	16.3 Other amounts receivable under reinsurance contracts	40,473,409		40,473,409	25,978,032
17.	Amounts receivable relating to uninsured plans	167,795		167,795	119,146
18.1	Current federal and foreign income tax recoverable and interest thereon	24,234,432		24,234,432	49,140,883
18.2	Net deferred tax asset	181,001,094	68,250,886	112,750,208	141,821,762
19.	Guaranty funds receivable or on deposit	1,740,661		1,740,661	2,061,050
20.	Electronic data processing equipment and software	14,677,359	14,677,359		
21.	Furniture and equipment, including health care delivery assets ($ .....)	6,512,528	6,512,528		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	20,755,755		20,755,755	113,325
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	26,991,660	25,615,073	1,376,587	1,981,059
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,304,272,781	118,933,222	36,185,339,559	32,201,493,688
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,056,560,446		6,056,560,446	5,658,380,470
28.	Total (Lines 26 and 27)	42,360,833,227	118,933,222	42,241,900,005	37,859,874,158
	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	1,376,587		1,376,587	1,981,059
2502.	Accounts and notes receivable	13,040,380	13,040,380		
2503.	Intangible assets	2,294,842	2,294,842		
2598.	Summary of remaining write-ins for Line 25 from overflow page	10,279,851	10,279,851		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	26,991,660	25,615,073	1,376,587	1,981,059

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 28,275,507,689 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,870,486,969 Modco Reserve)	28,275,507,689	26,700,241,190
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	168,723,408	148,457,141
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,339,240,640 Modco Reserve)	3,153,027,033	1,840,102,645
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	37,310,896	42,930,341
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	124,253,433	153,155,605
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		3,435
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,356,385 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,424,246	3,938,106
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 4,327,916 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	4,327,916	521,644
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 9,050,600 ceded	9,050,600	33,622,415
	9.4 Interest maintenance reserve (IMR, Line 6)	218,883,837	134,865,184
10.	Commissions to agents due or accrued-life and annuity contracts $ 13,678,333 accident and health $ 12,948,005 and deposit-type contract funds $	26,626,338	19,352,259
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	66,336,035	57,847,763
13.	Transfers to Separate Accounts due or accrued (net) (including $ (5,413,490) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,413,490)	(4,619,069)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	11,163,656	9,381,976
15.1	Current federal and foreign income taxes, including $ 27,833,243 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,052,514	1,112,177
17.	Amounts withheld or retained by reporting entity as agent or trustee	15,677,997	13,811,341
18.	Amounts held for agents' account, including $ 13,577 agents' credit balances	13,577	12,681
19.	Remittances and items not allocated	68,166,025	75,999,298
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)	351,149,512	233,674,934
	24.02 Reinsurance in unauthorized and certified ($) companies		4,354,776
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 143,596,835) reinsurers	495,239,835	156,324,473
	24.04 Payable to parent, subsidiaries and affiliates	20,336,744	24,736,565
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	4,402	2,489
	24.07 Funds held under coinsurance	256,235,772	318,718,134
	24.08 Derivatives	22,282,466	3,106,833
	24.09 Payable for securities	365,448,344	33,678,125
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	500,681,132	210,388,045
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	34,189,509,917	30,215,720,506
27.	From Separate Accounts Statement	5,910,771,866	5,517,587,338
28.	Total liabilities (Lines 26 and 27)	40,100,281,783	35,733,307,844
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)	1,472,657,930	1,457,606,022
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 $ 145,788,584 in Separate Accounts Statement)	2,136,618,222	2,121,566,314
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,141,618,222	2,126,566,314
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	42,241,900,005	37,859,874,158
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	478,103,011	175,713,811
2502.	Other amounts held	19,814,923	26,999,346
2503.	Liability for limited partership investments	2,368,836	7,225,451
2598.	Summary of remaining write-ins for Line 25 from overflow page	394,362	449,437
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	500,681,132	210,388,045
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	4,138,516,765	268,701,769
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,331,779,526	1,260,157,349
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	26,520,290	13,747,786
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	24,691,441	18,321,172
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	56,424,238	(248,974,612)
7.	Reserve adjustments on reinsurance ceded	(21,176,749)	3,976,802,756
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	60,141,359	55,527,976
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	26,657,829	26,279,647
9.	Total (Lines 1 to 8.3)	5,643,554,699	5,370,563,843
10.	Death benefits	229,588,029	234,641,835
11.	Matured endowments (excluding guaranteed annual pure endowments)	121,518	85,170
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	349,121,776	342,598,721
13.	Disability benefits and benefits under accident and health contracts	415,742,473	558,358,943
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,210,818,110	2,252,490,133
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	118,543,065	117,553,733
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,575,474,792	1,287,725,312
20.	Totals (Lines 10 to 19)	4,899,409,763	4,793,453,847
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	344,928,863	319,746,652
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	696,258	695,598
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	380,743,431	357,648,338
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	55,235,250	42,317,522
25.	Increase in loading on deferred and uncollected premiums	4,170,581	2,307,839
26.	Net transfers to or (from) Separate Accounts net of reinsurance	69,815,867	(34,251,830)
27.	Aggregate write-ins for deductions	24,012,974	16,510,524
28.	Totals (Lines 20 to 27)	5,779,012,987	5,498,428,490
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(135,458,288)	(127,864,647)
30.	Dividends to policyholders and refunds to members	(38)	3,407
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(135,458,250)	(127,868,054)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(69,460,052)	(12,356,205)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(65,998,198)	(115,511,849)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 60,997,460 (excluding taxes of $ 29,383,769 transferred to the IMR)	236,615,530	(3,165,151)
35.	Net income (Line 33 plus Line 34)	170,617,332	(118,677,000)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,126,566,314	2,218,910,267
37.	Net income (Line 35)	170,617,332	(118,677,000)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 825,928	2,677,132	(145,166,071)
39.	Change in net unrealized foreign exchange capital gain (loss)	2,350,321	265,919
40.	Change in net deferred income tax	1,289,633	53,652,991
41.	Change in nonadmitted assets	(34,478,397)	1,555,986
42.	Change in liability for reinsurance in unauthorized and certified companies	4,354,776	111,778
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(20,044,663)	560,270
44.	Change in asset valuation reserve	(117,474,578)	104,375,470
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	19,695,993	4,411,008
47.	Other changes in surplus in Separate Accounts Statement	(19,695,993)	(4,411,008)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	5,760,352	
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	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)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	15,051,908	(92,343,953)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,141,618,222	2,126,566,314
	DETAILS OF WRITE-INS		
08.301.	Surrender, set-up and administration fees	11,300,643	13,601,169
08.302.	Other revenue	15,357,186	12,678,478
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)	26,657,829	26,279,647
2701.	Investment expense on funds withheld	15,903,456	9,820,009
2702.	Investment expense on funds withheld with affiliate	8,109,518	6,690,515
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	24,012,974	16,510,524
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	4,425,155,025	4,621,194,547
2.	Net investment income	1,411,713,050	1,338,831,124
3.	Miscellaneous income	157,156,034	(163,060,501)
4.	Total (Lines 1 through 3)	5,994,024,109	5,796,965,170
5.	Benefit and loss related payments	3,475,974,449	3,481,939,071
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,208,485	(31,864,104)
7.	Commissions, expenses paid and aggregate write-ins for deductions	763,258,436	712,316,710
8.	Dividends paid to policyholders	3,397	3,435
9.	Federal and foreign income taxes paid (recovered) net of $ 80,574,055 tax on capital gains (losses)	1,775,081	(23,387,971)
10.	Total (Lines 5 through 9)	4,311,219,848	4,139,007,141
11.	Net cash from operations (Line 4 minus Line 10)	1,682,804,261	1,657,958,029
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	5,189,304,515	4,768,322,743
	12.2 Stocks	40,724,784	951,595,995
	12.3 Mortgage loans	513,113,818	538,016,722
	12.4 Real estate		
	12.5 Other invested assets	12,551,219	2,616,909
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(10,476)
	12.7 Miscellaneous proceeds	278,226,271	254,213,569
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,033,920,607	6,514,755,462
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,748,181,359	6,724,174,193
	13.2 Stocks	135,347,019	342,270,998
	13.3 Mortgage loans	1,064,472,686	741,873,789
	13.4 Real estate		
	13.5 Other invested assets	27,921,097	27,997,867
	13.6 Miscellaneous applications	(12,375,313)	206,915,625
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,963,546,848	8,043,232,472
14.	Net increase (decrease) in contract loans and premium notes	(732,385)	(4,445,769)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,928,893,856)	(1,524,031,241)
	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	1,309,890,525	(40,060,003)
	16.5 Dividends to stockholders		50,000,000
	16.6 Other cash provided (applied)	325,450,741	(132,984,305)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,635,341,266	(223,044,308)
	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)	389,251,671	(89,117,520)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	223,144,737	312,262,257
	19.2 End of year (Line 18 plus Line 19.1)	612,396,408	223,144,737

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

20.0001. Initial transactions related to new reinsurance agreements	417,180,041	4,685,770,554
20.0002. Bonds and stocks exchanges	231,968,723	1,307,296,636
20.0003. Mortgage loans - Refinances	31,089,060	44,936,494
20.0004. Investment expense on funds withheld	15,903,456	9,820,009
20.0005. Investment expense on funds withheld with affiliate	8,109,518	6,690,515
20.0006. Bond Interest converted to principal	1,324,413	2,965,187
20.0007. Other invested assets - limited partnership liability	205,326	2,443,152
20.0008. Other miscellaneous invested assets	190,526	470,336
20.0009. Contract loans - interest adjustment to principal	152,163	44,183

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	4,138,516,765	428,152,896	129,075,185	2,968,131,629	20,863,719	592,293,336			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	1,331,779,526	123,086,382	5,637,743	1,136,830,915	31,458,835	34,765,651			
4.	Amortization of Interest Maintenance Reserve (IMR)	26,520,290	740,287	28,011	25,330,796	252,740	168,456			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	24,691,441	11,461,990	4,294,421	8,935,030			XXX		
6.	Commissions and expense allowances on reinsurance ceded	56,424,238	8,081,507		(282,922)		48,625,653	XXX		
7.	Reserve adjustments on reinsurance ceded	(21,176,749)	23,475		(21,200,224)			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	60,141,359	50,038,411	3,140,187	4,755,240	2,207,521		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	26,657,829	4,849,476	3,671	21,792,605	12,077				
9.	Totals (Lines 1 to 8.3)	5,643,554,699	626,434,424	142,179,218	4,144,293,069	54,794,892	675,853,096			
10.	Death benefits	229,588,029	136,450,292	93,137,737			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	121,518	121,518				XXX	XXX		
12.	Annuity benefits	349,121,776	XXX	XXX	341,008,989	8,112,787	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	415,742,473	519,355				415,223,118	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	2,210,818,110	83,359,194	29,511	2,047,227,380	80,202,025	XXX	XXX		
16.	Group conversions		71,986	(71,986)				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	118,543,065	2,789,537	422,682	112,011,581	3,276,096	43,169	XXX		
18.	Payments on supplementary contracts with life contingencies						XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1,575,474,792	115,117,863	1,476,846	1,459,383,343	(20,769,527)	20,266,267	XXX		
20.	Totals (Lines 10 to 19)	4,899,409,763	338,429,745	94,994,790	3,959,631,293	70,821,381	435,532,554	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	344,928,863	154,599,262	14,054,475	95,340,193	824,317	80,110,616			XXX
22.	Commissions and expense allowances on reinsurance assumed	696,258	520,537				175,721	XXX		
23.	General insurance expenses and fraternal expenses	380,743,431	100,241,148	23,747,644	133,873,295	8,121,433	114,759,911			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	55,235,250	22,681,466	4,115,947			28,437,837			
25.	Increase in loading on deferred and uncollected premiums	4,170,581	4,170,581					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	69,815,867	32,660,272	(1,079,442)	55,949,799	(17,714,762)		XXX		
27.	Aggregate write-ins for deductions	24,012,974	24,012,974							
28.	Totals (Lines 20 to 27)	5,779,012,987	677,315,985	135,833,414	4,244,794,580	62,052,369	659,016,639			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(135,458,288)	(50,881,561)	6,345,804	(100,501,511)	(7,257,477)	16,836,457			
30.	Dividends to policyholders and refunds to members	(38)	(38)					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(135,458,250)	(50,881,523)	6,345,804	(100,501,511)	(7,257,477)	16,836,457			
32.	Federal income taxes incurred (excluding tax on capital gains)	(69,460,052)	(942,848)	322,970	(69,230,180)	(295,943)	685,949			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(65,998,198)	(49,938,675)	6,022,834	(31,271,331)	(6,961,534)	16,150,508			
34.	Policies/certificates in force end of year	4,251,860	173,079	1,228,561	244,778	17,341	2,588,101	XXX		
	DETAILS OF WRITE-INS									
08.301.	Other revenue	15,357,185	4,868,513	3,661	10,512,560	(27,549)				
08.302.	Surrender, set-up, and adminstration fees	11,300,644	(19,037)	10	11,280,045	39,626				
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)	26,657,829	4,849,476	3,671	21,792,605	12,077				
2701.	Investment expenses on funds withheld	15,903,456	15,903,456							
2702.	Investment expense on funds withheld with affiliate	8,109,518	8,109,518							
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	24,012,974	24,012,974							

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	428,152,896		1,594,752	32,290,602	198,658,558	(1,788,103)	79,370,776		118,026,311			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	123,086,382		2,688,621	8,597,817	6,110,411	66,819,905	37,218,256		1,651,372			
4.	Amortization of Interest Maintenance Reserve (IMR)	740,287		(25,145)	(80,409)	44,062	531,430	257,280		13,069			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	11,461,990					11,461,990						
6.	Commissions and expense allowances on reinsurance ceded	8,081,507			5,055,578			3,013,489		12,440			
7.	Reserve adjustments on reinsurance ceded	23,475								23,475			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	50,038,411					38,725,107	12		11,313,292			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	4,849,476		100	30		4,579,216	375		269,755			
9.	Totals (Lines 1 to 8.3)	626,434,424		4,258,328	45,863,618	204,813,031	120,329,545	119,860,188		131,309,714			
10.	Death benefits	136,450,292		3,606,025	14,889,377	705,000	61,968,008	48,910,964		6,370,918			
11.	Matured endowments (excluding guaranteed annual pure endowments)	121,518		121,518									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	519,355		47,315	138,162			333,578		300			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	83,359,194		1,960,169	142,583	4,004,717	42,083,608	24,667,144		10,500,973			
16.	Group conversions	71,986		42,843				29,143					
17.	Interest and adjustments on contract or deposit-type contract funds	2,789,537		277,313	570,353	107,194	1,216,835	481,593		136,249			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	115,117,863		(3,162,891)	11,021,212	145,964,121	15,029,329	(50,052,292)		(3,681,616)			
20.	Totals (Lines 10 to 19)	338,429,745		2,892,292	26,761,687	150,781,032	120,297,780	24,370,130		13,326,824			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	154,599,262		864	7,622,352	84,425,103	13,770,146	41,806,609		6,974,188			XXX
22.	Commissions and expense allowances on reinsurance assumed	520,537					520,537						
23.	General insurance expenses	100,241,148		4,873,576	21,319,392	20,140,160	9,528,154	40,069,896		4,309,970			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,681,466		(1,664,852)	2,191,286	7,547,699	(1,841)	10,453,519		4,155,655			
25.	Increase in loading on deferred and uncollected premiums	4,170,581		(4,108)	4,174,689								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	32,660,272					(76,651,194)			109,311,466			
27.	Aggregate write-ins for deductions	24,012,974						24,012,974					
28.	Totals (Lines 20 to 27)	677,315,985		6,097,772	62,069,406	262,893,994	67,463,582	140,713,128		138,078,103			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(50,881,561)		(1,839,444)	(16,205,788)	(58,080,963)	52,865,963	(20,852,940)		(6,768,389)			
30.	Dividends to policyholders and refunds to members	(38)		(38)									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(50,881,523)		(1,839,406)	(16,205,788)	(58,080,963)	52,865,963	(20,852,940)		(6,768,389)			
32.	Federal income taxes incurred (excluding tax on capital gains)	(942,848)		73,240	709,262	696,418	(2,383,422)	(16,565)		(21,781)			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(49,938,675)		(1,912,646)	(16,915,050)	(58,777,381)	55,249,385	(20,836,375)		(6,746,608)			
34.	Policies/certificates in force end of year	173,079		12,887	68,524	2,689	64,129	19,878		4,972			
	DETAILS OF WRITE-INS												
08.301.	Other revenue	4,868,513					4,579,216			289,297			
08.302.	Surrender, set-up, and adminstration fees	(19,037)		100	30			375		(19,542)			
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)	4,849,476		100	30		4,579,216	375		269,755			
2701.	Investment expense on funds withheld	15,903,456						15,903,456					
2702.	Investment expense on funds withheld with affiliate	8,109,518						8,109,518					
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	24,012,974						24,012,974					

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

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	129,075,185		128,283,515	253,305				538,365	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	5,637,743		5,396,317	227,110				14,316	
4. Amortization of Interest Maintenance Reserve (IMR)	28,011		26,303	1,638				70	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	4,294,421			4,294,421					
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,140,187			3,140,187					
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	3,671			10				3,661	
9. Totals (Lines 1 to 8.3)	142,179,218		133,706,135	7,916,671				556,412	
10. Death benefits	93,137,737		88,965,855	2,352,715				1,819,167	
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	29,511			29,511					
16. Group conversions	(71,986)							(71,986)	
17. Interest and adjustments on contract or deposit-type contract funds	422,682		414,110	5,559				3,013	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	1,476,846		1,480,855	(4,009)					
20. Totals (Lines 10 to 19)	94,994,790		90,860,820	2,383,776				1,750,194	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	14,054,475		13,803,378	241,633				9,464	XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	23,747,644		21,684,549	1,922,887				140,208	
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,115,947		4,089,370	9,609				16,968	
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,079,442)			(1,079,442)					
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	135,833,414		130,438,117	3,478,463				1,916,834	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	6,345,804		3,268,018	4,438,208				(1,360,422)	
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	6,345,804		3,268,018	4,438,208				(1,360,422)	
32. Federal income taxes incurred (excluding tax on capital gains)	322,970		241,953	136,492				(55,475)	
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	6,022,834		3,026,065	4,301,716				(1,304,947)	
34. Policies/certificates in force end of year	1,228,561		1,222,774	2,872				2,915	
DETAILS OF WRITE-INS									
08.301. Other revenue	3,661							3,661	
08.302. Surrender, set-up, and adminstration fees	10			10					
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)	3,671			10				3,661	
2701. Other expenses - deductions									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

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

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Symetra Life Insurance Company

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	2,968,131,629	1,340,895,750	1,519,942,777	5,499,545	125,601	101,667,956	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,136,830,915	383,236,158	415,910,436	9,604,651		328,079,670	
4.	Amortization of Interest Maintenance Reserve (IMR)	25,330,796	(3,054,771)	(99,509)	(76,559)		28,561,635	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	8,935,030		8,935,030				
6.	Commissions and expense allowances on reinsurance ceded	(282,922)	(232,217)	(50,705)				
7.	Reserve adjustments on reinsurance ceded	(21,200,224)					(21,200,224)	
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,755,240			4,578,176	184,340	(7,276)	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	21,792,605	3,814,336	15,843,721	559,012	16,747	1,558,789	
9.	Totals (Lines 1 to 8.3)	4,144,293,069	1,724,659,256	1,960,481,750	20,164,825	326,688	438,660,550	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	341,008,989	428,888	23,915	79,334		340,476,852	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2,047,227,380	1,270,117,413	691,190,060	79,153,198	9,806,466	(3,039,757)	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	112,011,581	22,213,872	(3,021)	664		89,800,066	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	1,459,383,343	258,843,415	1,198,250,053	(13,047,855)		15,337,730	
20.	Totals (Lines 10 to 19)	3,959,631,293	1,551,603,588	1,889,461,007	66,185,341	9,806,466	442,574,891	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	95,340,193	29,190,417	56,645,098	1,162,681		8,341,997	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	133,873,295	50,291,468	62,708,781	3,597,284	2,146,292	15,129,470	
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	55,949,799		118,640,080	(53,016,834)	(9,673,447)		
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	4,244,794,580	1,631,085,473	2,127,454,966	17,928,472	2,279,311	466,046,358	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(100,501,511)	93,573,783	(166,973,216)	2,236,353	(1,952,623)	(27,385,808)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(100,501,511)	93,573,783	(166,973,216)	2,236,353	(1,952,623)	(27,385,808)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(69,230,180)	5,172,505	(49,586,307)	91,194	(79,623)	(24,827,949)	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(31,271,331)	88,401,278	(117,386,909)	2,145,159	(1,873,000)	(2,557,859)	
34.	Policies/certificates in force end of year	244,778	94,574	104,460	11,258	73	34,413	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	10,512,560	242	9,947,962	411,121	16,747	136,488	
08.302.	Surrender, set-up, and adminstration fees	11,280,045	3,814,094	5,895,759	147,891		1,422,301	
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)	21,792,605	3,814,336	15,843,721	559,012	16,747	1,558,789	
2701.	Other expenses - deductions							
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	20,863,719	752,727		20,110,992			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	31,458,835	23,519,767		2,643,374		5,295,694	
4.	Amortization of Interest Maintenance Reserve (IMR)	252,740	(187,476)		(21,070)		461,286	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,207,521			2,199,618	7,903		
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	12,077	8,816		2,961	300		
9.	Totals (Lines 1 to 8.3)	54,794,892	24,093,834		24,935,875	8,203	5,756,980	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	8,112,787	270		52		8,112,465	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	80,202,025	38,341,423		41,860,602			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	3,276,096	3,276,096					
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(20,769,527)	(16,022,990)		(2,513,713)		(2,232,824)	
20.	Totals (Lines 10 to 19)	70,821,381	25,594,799		39,346,941		5,879,641	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	824,317	95,252		727,330	1,735		
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	8,121,433	3,579,536		1,848,132		2,693,765	
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(17,714,762)			(17,714,762)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	62,052,369	29,269,587		24,207,641	1,735	8,573,406	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(7,257,477)	(5,175,753)		728,234	6,468	(2,816,426)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,257,477)	(5,175,753)		728,234	6,468	(2,816,426)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(295,943)	(211,055)		29,696	263	(114,847)	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(6,961,534)	(4,964,698)		698,538	6,205	(2,701,579)	
34.	Policies/certificates in force end of year	17,341	10,397		4,142		2,802	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	(27,549)	(438)		(27,111)			
08.302.	Surrender, set-up, and adminstration fees	39,626	9,254		30,072	300		
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)	12,077	8,816		2,961	300		
2701.	Other expenses - deductions							
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	592,293,336										114,364,402		477,928,934
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	34,765,651										7,965,785		26,799,866
4. Amortization of Interest Maintenance Reserve (IMR)	168,456										37,827		130,629
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	48,625,653										1,480		48,624,173
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	675,853,096										122,369,494		553,483,602
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	415,223,118										65,541,858		349,681,260
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds	43,169												43,169
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	20,266,267										20,958,443		(692,176)
20. Totals (Lines 10 to 19)	435,532,554										86,500,301		349,032,253
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	80,110,616										13,019,196		67,091,420
22. Commissions and expense allowances on reinsurance assumed	175,721												175,721
23. General insurance expenses	114,759,911										30,063,401		84,696,510
24. Insurance taxes, licenses and fees, excluding federal income taxes	28,437,837										3,454,960		24,982,877
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	659,016,639										133,037,858		525,978,781
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	16,836,457										(10,668,364)		27,504,821
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,836,457										(10,668,364)		27,504,821
32. Federal income taxes incurred (excluding tax on capital gains)	685,949										(435,030)		1,120,979
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	16,150,508										(10,233,334)		26,383,842
34. Policies/certificates in force end of year	2,588,101										444,503		2,143,598
DETAILS OF WRITE-INS													
08.301. Other revenue													
08.302. Surrender, set-up, and administration fees													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701. Other expenses - deductions													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	2,333,762,108		66,482,881	201,011,162	39,550,703	1,631,891,744	354,791,521		40,034,097			
2. Tabular net premiums or considerations	688,081,583		1,444,847	115,857,759	189,045,518	30,127,006	231,449,861		120,156,592			
3. Present value of disability claims incurred	49,442					49,442						
4. Tabular interest	105,482,393		2,719,219	10,044,814	5,712,684	68,468,885	16,844,006		1,692,785			
5. Tabular less actual reserve released	135,676		(37,448)	175,952		9,919			(12,747)			
6. Increase in reserve on account of change in valuation basis	22,292,687						22,292,687					
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(123,428,578)		(48,381)	4,269,583	14,674,718	(7,158,554)	(134,870,120)		(295,824)			
8. Totals (Lines 1 to 7)	3,026,375,311		70,561,118	331,359,270	248,983,623	1,723,388,442	490,507,955		161,574,903			
9. Tabular cost	418,771,116		2,912,216	84,965,444	59,230,284	282,490,369	(18,133,860)		7,306,663			
10. Reserves released by death	25,185,159		2,410,064	1,458,535	7,318	18,641,630	2,142,097		525,515			
11. Reserves released by other terminations (net)	75,365,991		1,871,533	32,764,757	4,231,197	24,096,977	7,023,817		5,377,710			
12. Annuity, supplementary contract and disability payments involving life contingencies	519,354		47,315	138,162		333,577			300			
13. Net transfers to or (from) Separate Accounts	35,347,721					(76,651,199)			111,998,920			
14. Total Deductions (Lines 9 to 13)	555,189,341		7,241,128	119,326,898	63,468,799	248,911,354	(8,967,946)		125,209,108			
15. Reserve December 31 of current year	2,471,185,970		63,319,990	212,032,372	185,514,824	1,474,477,088	499,475,901		36,365,795			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	1,794,437,529		57,636,992		142,059,341	1,264,177,258	307,137,914		23,426,024			
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,794,437,529		57,636,992		142,059,341	1,264,177,258	307,137,914		23,426,024			

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

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

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	27,088,303		22,891,031		4,197,272				
2. Tabular net premiums or considerations	12,907,331		12,684,740		222,591				
3. Present value of disability claims incurred									
4. Tabular interest	1,255,453		1,066,455		188,998				
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(114,897)				(114,897)				
8. Totals (Lines 1 to 7)	41,136,190		36,642,226		4,493,964				
9. Tabular cost	13,496,310		12,270,340		1,225,970				
10. Reserves released by death	22,412				22,412				
11. Reserves released by other terminations (net)	131,763				131,763				
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	(1,079,442)				(1,079,442)				
14. Total Deductions (Lines 9 to 13)	12,571,043		12,270,340		300,703				
15. Reserve December 31 of current year	28,565,147		24,371,886		4,193,261				
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	717,572				717,572				
17. Amount Available for Policy Loans Based upon Line 16 CSV	717,572				717,572				

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	23,663,674,520	8,637,077,593	10,736,698,286	247,323,694		4,042,574,947	
2.	Tabular net premiums or considerations	2,982,843,222	1,342,760,184	1,525,810,367	12,604,715		101,667,956	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,034,810,632	348,814,297	420,675,598	9,518,751		255,801,986	
5.	Tabular less actual reserve released	(86,272,466)	(126,183,257)	41,816,356	(299,206)		(1,606,359)	
6.	Increase in reserve on account of change in valuation basis	(2,248,024)		(2,248,024)				
7.	Other increases (net)	5,275,156	(6,613)	5,011,773	269,996			
8.	Totals (Lines 1 to 7)	27,598,083,040	10,202,462,204	12,727,764,356	269,417,950		4,398,438,530	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,071,150,650	1,306,559,831	676,449,423	88,141,396			
12.	Annuity, supplementary contract and disability payments involving life contingencies	340,481,754					340,481,754	
13.	Net transfers to or (from) Separate Accounts	65,640,796		118,640,080	(52,999,284)			
14.	Total Deductions (Lines 9 to 13)	2,477,273,200	1,306,559,831	795,089,503	35,142,112		340,481,754	
15.	Reserve December 31 of current year	25,120,809,840	8,895,902,373	11,932,674,853	234,275,838		4,057,956,776	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	20,756,074,636	8,828,911,469	11,700,400,977	226,762,190			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	158,432,940	29,560,578	76,157	128,796,205			

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

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

(N/A Fraternal)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	675,716,258	515,995,164		67,526,705		92,194,389	
2.	Tabular net premiums or considerations	26,169,735	752,727		25,417,008			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	36,306,001	27,176,856		3,624,341		5,504,804	
5.	Tabular less actual reserve released	(9,436,257)	(6,052,844)		(3,758,250)		374,837	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	3,748			3,748			
8.	Totals (Lines 1 to 7)	728,759,485	537,871,903		92,813,552		98,074,030	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	83,414,480	37,899,731		45,514,749			
12.	Annuity, supplementary contract and disability payments involving life contingencies	8,112,465					8,112,465	
13.	Net transfers to or (from) Separate Accounts	(17,714,188)			(17,714,188)			
14.	Total Deductions (Lines 9 to 13)	73,812,757	37,899,731		27,800,561		8,112,465	
15.	Reserve December 31 of current year	654,946,728	499,972,172		65,012,991		89,961,565	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	562,796,958	497,793,285		65,003,673			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	32,088,208	14,334,189		17,754,019			

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,449,634	8,237,341
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,056,910,014	1,060,589,801
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,410,198	5,376,298
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	9,300,658	9,370,076
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 300,098,758	300,922,704
4.	Real estate	(d)	
5	Contract loans	2,483,481	2,393,554
6	Cash, cash equivalents and short-term investments	(e) 975,391	975,391
7	Derivative instruments	(f) 4,981,399	5,228,727
8.	Other invested assets	(24,948,385)	(24,905,040)
9.	Aggregate write-ins for investment income	14,886,700	14,866,700
10.	Total gross investment income	1,378,547,848	1,383,055,552
11.	Investment expenses		(g) 50,347,548
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 926,244
13.	Interest expense		(h) 2,234
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)		51,276,026
17.	Net investment income (Line 10 minus Line 16)		1,331,779,526
	DETAILS OF WRITE-INS		
0901.	Misc investment income	14,886,700	14,866,700
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	14,886,700	14,866,700
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 $ 19,836,602 accrual of discount less $ 78,629,228 amortization of premium and less $ 20,185,659 paid for accrued interest on purchases.

(b) Includes $ 438 accrual of discount less $ 364,298 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 $ 974,740 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 $ 3,635,574 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	8,963,178	(494,761)	8,468,417		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	129,788,397	(20,409,153)	109,379,244	(443,856)	42,564,046
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	955,250		955,250		
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(5,235,220)		(5,235,220)	4,354,391	
2.21	Common stocks of affiliates				(429,931)	
3.	Mortgage loans		(168,655)	(168,655)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		(585,821)	(585,821)		
7.	Derivative instruments	49,103,269	278,665,569	327,768,838	(1,319,336)	(39,588,954)
8.	Other invested assets	165,783	(3,212,133)	(3,046,350)	785,763	
9.	Aggregate write-ins for capital gains (losses)				556,032	
10.	Total capital gains (losses)	183,740,657	253,795,046	437,535,704	3,503,063	2,975,092
	DETAILS OF WRITE-INS					
0901.	Valuation adjustment				556,032	
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)				556,032	

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

		Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	(65,699,829)		(17,505,394)			2,160,747		(50,355,182)				
2. Deferred and accrued	24,071,957		23,535,140	2,657,243		388,786		(2,509,212)				
3. Deferred , accrued and uncollected:												
3.1 Direct	28,604,106		1,270,117			2,348,845		24,985,144				
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	70,231,977		(4,759,630)	(2,657,243)		(200,688)		77,849,538				
3.4 Net (Line 1 + Line 2)	(41,627,871)		6,029,747	2,657,243		2,549,533		(52,864,394)				
4. Advance	1,081,516		91,063			32,135		958,318				
5. Line 3.4 - Line 4	(42,709,387)		5,938,684	2,657,243		2,517,398		(53,822,712)				
6. Collected during year:												
6.1 Direct	613,542,592		333,724,284	3,780,637		20,341,806	2,107,533	253,588,332				
6.2 Reinsurance assumed	797,020							797,020				
6.3 Reinsurance ceded	459,557,791		177,683,164	1,660,104		1,730,213		278,484,310				
6.4 Net	154,781,821		156,041,120	2,120,533		18,611,593	2,107,533	(24,098,958)				
7. Line 5 + Line 6.4	112,072,434		161,979,804	4,777,776		21,128,991	2,107,533	(77,921,670)				
8. Prior year (uncollected + deferred and accrued - advance)	16,268,192		(7,690,729)	2,062,171		2,220,034		19,676,716				
9. First year premiums and considerations:												
9.1 Direct	615,887,160		334,370,469	1,262,150		20,788,544	2,107,533	257,358,464				
9.2 Reinsurance assumed	792,921							792,921				
9.3 Reinsurance ceded	520,875,839		164,699,937	(1,453,456)		1,879,587		355,749,771				
9.4 Net (Line 7 - Line 8)	95,804,242		169,670,532	2,715,606		18,908,957	2,107,533	(97,598,386)				
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	2,963,075,281		1,352,125	2,961,628,007			95,149					
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	2,963,075,281		1,352,125	2,961,628,007			95,149					
RENEWAL												
11. Uncollected	(6,992,993)		(16,878,812)	(3,220,642)		4,933,038		8,173,423				
12. Deferred and accrued	20,033,796		19,580,651			2,515,887		(2,062,742)				
13. Deferred, accrued and uncollected:												
13.1 Direct	35,092,599		20,803,564	46,645		6,973,980		7,268,410				
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	22,051,796		18,101,727	3,267,286		(474,945)		1,157,728				
13.4 Net (Line 11 + Line 12)	13,040,803		2,701,837	(3,220,641)		7,448,925		6,110,682				
14. Advance	2,342,731		609,824			334,839		1,398,068				
15. Line 13.4 - Line 14	10,698,072		2,092,013	(3,220,641)		7,114,086		4,712,614				
16. Collected during year:												
16.1 Direct	1,176,056,049		326,803,120	4,947,537		118,708,495	18,661,037	706,613,133		322,727		
16.2 Reinsurance assumed	1,880					1,880						
16.3 Reinsurance ceded	77,350,027		56,997,548	446,910		7,578,932		12,304,339		22,298		
16.4 Net	1,098,707,902		269,805,572	4,500,627		111,131,443	18,661,037	694,308,794		300,429		
17. Line 15 + Line 16.4	1,109,405,974		271,897,585	1,279,986		118,245,529	18,661,037	699,021,408		300,429		
18. Prior year (uncollected + deferred and accrued - advance)	29,768,732		14,767,346	(2,508,030)		8,079,302		9,430,114				
19. Renewal premiums and considerations:												
19.1 Direct	1,170,920,894		325,252,168	7,462,806		117,831,430	18,661,037	701,390,726		322,727		
19.2 Reinsurance assumed	1,880					1,880						
19.3 Reinsurance ceded	91,285,532		68,121,929	3,674,790		7,667,082		11,799,433		22,298		
19.4 Net (Line 17 - Line 18)	1,079,637,242		257,130,239	3,788,016		110,166,228	18,661,037	689,591,293		300,429		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	4,749,883,335		660,974,762	2,970,352,963		138,619,974	20,863,719	958,749,190		322,727		
20.2 Reinsurance assumed	794,801					1,880		792,921				
20.3 Reinsurance ceded	612,161,371		232,821,866	2,221,334		9,546,669		367,549,204		22,298		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,138,516,765		428,152,896	2,968,131,629		129,075,185	20,863,719	591,992,907		300,429		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	259		259									
22. All other	180		180									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	14,193,384		1,389,062	(283,054)				13,087,376				
23.2 Reinsurance assumed	47,295							47,295				
23.3 Net ceded less assumed	14,146,089		1,389,062	(283,054)				13,040,081				
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	520,537		520,537									
24.3 Net ceded less assumed	(520,537)		(520,537)									
25. Renewal:												
25.1 Reinsurance ceded	42,230,853		6,692,444	132				35,538,277				
25.2 Reinsurance assumed	128,427							128,427				
25.3 Net ceded less assumed	42,102,426		6,692,444	132				35,409,850				
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	56,424,237		8,081,506	(282,922)				48,625,653				
26.2 Reinsurance assumed (Page 6, Line 22)	696,258		520,537					175,721				
26.3 Net ceded less assumed	55,727,978		7,560,969	(282,922)				48,449,932				
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	183,571,279		119,556,574	38,732,893		3,717,664	2,941	21,561,207				
28. Single	44,988,125		101,409	44,885,764			952					
29. Renewal	111,684,840		34,941,279	7,097,668		10,336,810	759,674	58,549,240		169		
30. Deposit-type contract funds	4,684,617			4,623,868			60,750					
31. Totals (to agree with Page 6, Line 21)	344,928,862		154,599,262	95,340,193		14,054,474	824,317	80,110,448		169		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	8,740,947		3,735,853		755,295		13,232,095
2. Salaries and wages	133,128,511		56,790,940		13,588,739		203,508,190
3.11 Contributions for benefit plans for employees	28,898,279		12,340,627		4,610,921		45,849,827
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	3,413,334		1,460,193		249,260		5,122,787
3.32 Other agent welfare							
4.1 Legal fees and expenses	902,033		383,942		617,706		1,903,681
4.2 Medical examination fees	2,013,743	6,781	851,956		292,655		3,165,135
4.3 Inspection report fees	213,306		90,962		114,980		419,248
4.4 Fees of public accountants and consulting actuaries	1,752,698		746,020				2,498,718
4.5 Expense of investigation and settlement of policy claims	4,378		1,863				6,241
5.1 Traveling expenses	6,381,128		2,760,902		437,151		9,579,181
5.2 Advertising	11,865,580		5,677,857		5,761		17,549,198
5.3 Postage, express, telegraph and telephone	2,362,824		1,012,686		187,655		3,563,165
5.4 Printing and stationery	1,876,708		803,515		41,386		2,721,609
5.5 Cost or depreciation of furniture and equipment	1,637,395		699,052		50,855		2,387,302
5.6 Rental of equipment	915,304		390,321				1,305,625
5.7 Cost or depreciation of EDP equipment and software	12,956,574		5,526,424		193,986		18,676,984
6.1 Books and periodicals	2,910,868		1,241,322		1,844,826		5,997,016
6.2 Bureau and association fees	1,175,729		501,376		28,290		1,705,395
6.3 Insurance, except on real estate	1,249,925		533,016		(1,708)		1,781,233
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	813,244		346,799				1,160,043
6.6 Sundry general expenses							
6.7 Group service and administration fees	11,128,172		7,468,928				18,597,100
6.8 Reimbursements by uninsured plans			(4,352,290)				(4,352,290)
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ 846 recovered)	188,823		80,521				269,344
7.3 Agency conferences other than local meetings	543,552		1,268,288				1,811,840
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere	18,853		5,971		26,451,780		26,476,604
9.3 Aggregate write-ins for expenses	30,891,612		14,386,086		878,010		46,155,708
10. General expenses incurred	265,983,520	6,781	114,753,130		50,347,548	(b)	(a) 431,090,979
11. General expenses unpaid Dec. 31, prior year	39,214,050		16,350,950		2,282,763		57,847,763
12. General expenses unpaid Dec. 31, current year	42,836,567		20,010,712		3,488,756		66,336,035
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)	262,361,003	6,781	111,093,368		49,141,555		422,602,707
DETAILS OF WRITE-INS							
09.301. Consulting Fees	30,059,094		12,823,046		861,505		43,743,645
09.302. Miscellaneous	(22,564)		(8,899)		15,305		(16,158)
09.303. Amortization of Goodwill			1,207,299				1,207,299
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	855,082		364,640		1,200		1,220,922
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	30,891,612		14,386,086		878,010		46,155,708

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

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

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

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	2,150,762	3,667,362		33		5,818,157
3. State taxes on premiums	18,161,738	15,126,173				33,287,911
4. Other state taxes, including $ 623,881 for employee benefits	1,309,861	820,088		32,119		2,162,068
5. U.S. Social Security taxes	4,555,242	7,767,348		890,223		13,212,813
6. All other taxes	619,811	1,056,865		3,869		1,680,545
7. Taxes, licenses and fees incurred	26,797,414	28,437,836		926,244		56,161,494
8. Taxes, licenses and fees unpaid Dec. 31, prior year	7,290,254	2,091,722				9,381,976
9. Taxes, licenses and fees unpaid Dec. 31, current year	4,997,625	6,166,031				11,163,656
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	29,090,043	24,363,527		926,244		54,379,814

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	180	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	439	
6. Paid in cash	378	
7. Left on deposit	2,580	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	3,397	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year	3,435	
17. Total dividends or refunds (Lines 9 + 15 - 16)	(38)	
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)	67,477		67,477		
0100002. 1941 CSO CRVM 3.0% CRF ALB (58-63)	105,862		105,862		
0100003. 1941 CSO NLP 2.5% CNF ALB (58-66)	85,647		85,647		
0100004. 1941 CSO NLP 2.5% CRF ALB (57-62)	47,949		47,949		
0100005. 1980 CSO NLP 4.0% CNF ALB (89-04)	1,881,206		1,881,206		
0100006. 1958 CET CRVM 3.0% CNF ALB (67-76)	107,753		107,753		
0100007. 1958 CET CRVM 3.5% CNF ALB (75-83)	85,493		85,493		
0100008. 1958 CET CRVM 4.0% CNF ALB (80-87)	94,598		94,598		
0100009. 1958 CET NLP 3.0% CNF ALB (62-84)	66,316		66,316		
0100010. 1958 CET NLP 3.5% CNF ALB (76-79)	2,389		2,389		
0100011. 1941 CSO NLP 3.0% CNF ALB (57-63)	1,735,187		1,735,187		
0100012. 1958 CSO CRVM 2.5% CNF ALB (63-67)	11,761		11,761		
0100013. 1941 CSO NLP 3.0% CRF ALB (58-63)	487,461		487,461		
0100014. 1958 CSO CRVM 3.0% CNF ALB (61-81)	10,107,253		10,107,253		
0100015. 1958 CSO CRVM 3.0% CRF ALB (68-04)	188,986		188,986		
0100016. 1958 CSO CRVM 3.5% CNF ALB (75-83)	4,476,037		4,476,037		
0100017. 1958 CSO CRVM 3.5% CRF ALB (78-79)	54,782		54,782		
0100018. 1958 CSO CRVM 4.0% CNF ALB (80-95)	3,045,621		3,045,621		
0100019. 1958 CSO CRVM 4.5% CRF ALB (95-05)	12,276,331		12,276,331		
0100020. 1958 CSO CRVM 5.0% CRF ALB (93-94)	7,462,300		7,462,300		
0100021. 1958 CSO CRVM 5.5% CRF ALB (82,87-92)	18,753,008		18,753,008		
0100022. 1958 CSO CRVM 6.0% CRF ALB (83-86)	22,129,016		22,129,016		
0100023. 1958 CSO NLP 4.0% CRF ALB (79-89)	23,681		23,681		
0100024. 1958 CSO CRVM 5.5% CNF ALB (80-84)	37,474		37,474		
0100025. 1958 CSO CRVM 4.0% CRF ALB (80-87)	170,662		170,662		
0100026. 1958 CSO NLP 3.0% CNF ALB (62-04)	12,923,282		12,923,282		
0100027. 1958 CSO NLP 3.0% CRF ALB (64-84)	2,352,956		2,352,956		
0100028. 1958 CSO NLP 3.5% CNF ALB (68-81)	3,062,398		3,062,398		
0100029. 1958 CSO NLP 3.5% CRF ALB (77-79)	155,383		155,383		
0100030. 1958 CET NLP 4.0% CNF ALB (78-88)	26,984		26,984		
0100031. 1958 CSO NLP 4.0% CNF ALB (72-04)	18,435,957		18,435,957		
0100032. 1980 CSO CRVM 3.0% CRF ALB (64-07)	1,465		1,465		
0100033. 1980 CSO CRVM 4.0% CRF ALB (06-12)	33,182,221		30,240,085		2,942,136
0100034. 1980 CSO CRVM 4.0% CNF ALB (92-09)	8,213,527		8,213,527		
0100035. 1980 CSO CRVM 4.5% CRF ALB (95-19)	971,405,627		971,405,627		
0100036. 1980 CSO CRVM 4.5% CNF ALB (95-05)	213,918,569		213,888,728		29,841
0100037. 1980 CSO CRVM 4.75% CNF ALB (99-04)	366,060		366,060		
0100038. 1980 CSO CRVM 5.0% CRF ALB (93-94)	31,020,255		31,020,255		
0100039. 1980 CSO CRVM 5.0% CNF ALB (93-94)	829,482		819,912		9,570
0100040. 1980 CSO CRVM 5.5% CRF ALB (87-92)	114,502,419		114,502,419		
0100041. 1980 CSO CRVM 5.5% CNF ALB (87-98)	1,264,224		1,241,929		22,295
0100042. 1980 CSO CRVM 6.0% CRF ALB (84-86)	51,542,209		51,542,209		
0100043. 1980 CSO CRVM 6.0% CNF ALB (85-88)	232,004		232,004		
0100044. 1980 CET CRVM 4.0% CNF ALB (85-05)	26,265		26,265		
0100045. 2001 CSO CRVM 3.5% CNF ALB (13-18)	57,046,785		57,046,785		
0100046. 2001 CSO CRVM 3.5% CNF ANB (13-19)	1,350,048,233		1,350,048,233		
0100047. 2001 CSO CRVM 3.5% CRF ALB (13-19)	72,382,924		72,382,924		
0100048. 2001 CSO CRVM 4.0% CNF ALB (06-12)	119,418,012		119,418,012		
0100049. 2001 CSO CRVM 4.0% CNF ANB (11-12)	6,533,197		6,533,197		
0100050. 2001 CSO CRVM 4.0% CRF ALB (06-17)	156,580,645		156,580,645		
0100051. 2017 CSO CRVM 3.5% CNF ALB (18-19)	6,262,555		6,262,555		
0100052. 2017 CSO CRVM 3.5% CRF ALB (18-19)	823		823		
0100053. 2017 CSO CRVM 3.5% CNF ANB (19)	5,528,549		5,528,549		
0100054. GIR - 58 CSO - 3.5%	22,083		22,083		
0100055. Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	11,758		11,758		
0100056. Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	50,664		50,664		
0100057. Unearned Premium	14,242		14,242		
0199997. Totals (Gross)	3,320,866,007		3,317,862,165		3,003,842
0199998. Reinsurance ceded	946,611,761		946,611,761		
0199999. Life Insurance: Totals (Net)	2,374,254,246		2,371,250,404		3,003,842
0200001. Deferred - Sinking Fund - 3.5% (64-76)	1,441,246	XXX	1,441,246	XXX	
0200002. Deferred - 1963 Exp. Proj - 4.75% (77-84,86-87)	53,860,305	XXX	53,860,305	XXX	
0200003. Deferred - 1963 Exp. Proj - 5.75% (76-84,87)	139,858,791	XXX		XXX	139,858,791
0200004. Deferred - 1963 Exp. Proj - 6.% (77-82,84)	2,222,743	XXX		XXX	2,222,743
0200005. Deferred - 1971 IAM - 4.% (77-79)	180,173	XXX	180,173	XXX	
0200006. Deferred - 1971 IAM - 4.5% (80-81,83-87)	3,472,140	XXX	3,472,140	XXX	
0200007. Deferred - 1971 IAM - 5.25% (94,96-99)	258,663	XXX	258,663	XXX	
0200008. Deferred - 1971 IAM - 5.5% (93)	15,605	XXX	15,605	XXX	
0200009. Deferred - 1971 IAM - 6.% (92)	13,494	XXX	13,494	XXX	
0200010. Deferred - 1971 IAM - 6.25% (87,90-91)	1,514,837	XXX	1,514,837	XXX	
0200011. Deferred - 1971 IAM - 6.5% (89)	538,339	XXX	538,339	XXX	
0200012. Deferred - 1971 IAM - 6.75% (86,88)	1,382,436	XXX	1,382,436	XXX	
0200013. Deferred - 1983 a - 3.75% (77,79-19)	266,266,342	XXX	201,262,669	XXX	65,003,673
0200014. Deferred - 1983 a - 4.25% (76-13,19)	43,637,297	XXX	43,637,297	XXX	
0200015. Deferred - 1983 a - 4.5% (10)	23,745	XXX	23,745	XXX	
0200016. Deferred - 1983 a - 4.75% (80-81,85-03,04-05,15)	209,021,685	XXX	177,174,102	XXX	31,847,583
0200017. Deferred - 1983 a - 5.% (08)	52,695	XXX	52,695	XXX	
0200018. Deferred - 1983 a - 5.25% (94,96-00,11)	24,755,248	XXX	24,687,720	XXX	67,528
0200019. Deferred - 1983 a - 5.5% (93-94,96-97)	41,197,233	XXX	41,197,233	XXX	
0200020. Deferred - 1983 a - 5.75% (85-18)	351,933,633	XXX	27,278,348	XXX	324,655,285
0200021. Deferred - 1983 a - 6.% (85-86,88-93,95-96)	27,584,310	XXX	26,264,068	XXX	1,320,242
0200022. Deferred - 1983 a - 6.25% (90-92,99)	40,300,440	XXX	40,300,440	XXX	
0200023. Deferred - 1983 a - 6.5% (87-90,98)	34,260,162	XXX	34,260,162	XXX	
0200024. Deferred - 1983 a - 6.75% (88,91)	12,417,933	XXX	12,417,933	XXX	
0200025. Deferred - 1983 a - 7.% (88-89, 97)	46,115,562	XXX	46,115,562	XXX	
0200026. Deferred - 1983 a - 7.25% (86)	743,819	XXX	743,819	XXX	
0200027. Deferred - IAM 2000 - 3.5% (13)	24,811	XXX	24,811	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)	1,934,920,587	XXX	1,934,920,587	XXX	
0200029. Deferred - IAM 2000 - 4.% (12,14)	2,175,827,280	XXX	2,175,827,280	XXX	
0200030. Deferred - IAM 2000 - 4.25% (10-11)	528,961,164	XXX	528,961,164	XXX	
0200031. Deferred - IAM 2000 - 4.5% (05-08,10-11)	468,303,364	XXX	468,303,364	XXX	
0200032. Deferred - IAM 2000 - 4.75% (03-04,07-08)	430,658,698	XXX	430,658,698	XXX	
0200033. Deferred - IAM 2000 - 5.% (98-99,03,09)	516,400,344	XXX	516,400,344	XXX	
0200034. Deferred - IAM 2000 - 5.25% (98,01-02)	3,410,385	XXX	3,410,385	XXX	
0200035. Deferred - IAM 2000 - 5.5% (00-02)	96,495,057	XXX	96,495,057	XXX	
0200036. Deferred - IAR 2012 - 3.5% (15,17-18)	3,372,206,005	XXX	3,372,206,005	XXX	
0200037. Deferred - IAR 2012 - 3.75% (15-19)	9,771,522,146	XXX	9,771,522,146	XXX	
0200038. Deferred - IAR 2012 - 4.% (16)	1,057,345,482	XXX	1,057,345,482	XXX	
0200039. Progressive Annuity - 3.5% (75-77)	261,507	XXX	261,507	XXX	
0200040. Immediate - 1971 IAM - 5.50% (80-81)	2,977,917	XXX	2,977,917	XXX	
0200041. Immediate - 1971 IAM - 6.84% (84)	15,786,879	XXX	15,786,879	XXX	
0200042. Immediate - 1971 IAM - 7.50% (80-81,84)	25,619,760	XXX	25,619,760	XXX	
0200043. Immediate - 1971 IAM - 7.75% (83)	6,772,590	XXX	6,772,590	XXX	
0200044. Immediate - 1971 IAM - 8.75% (82)	11,093,197	XXX	11,093,197	XXX	
0200045. Immediate - 1971 IAM - 9.75% (83-84)	5,794,797	XXX	5,794,797	XXX	
0200046. Immediate - 1971 IAM - 10.75% (83-84)	5,541,608	XXX	5,541,608	XXX	
0200047. Immediate - 1971 IAM - 11.25% (82-84)	32,204,750	XXX	32,204,750	XXX	
0200048. Immediate - 1971 IAM - 12.50% (82)	768,671	XXX	768,671	XXX	
0200049. Immediate - 1971 IAM - 13.25% (82)	6,831,381	XXX	6,831,381	XXX	
0200050. Immediate - 1983 a - 2.40% (08)	9,973,389	XXX	9,973,389	XXX	
0200051. Immediate - 1983 a - 4.00% (11,13)	4,593,527	XXX	4,593,527	XXX	
0200052. Immediate - 1983 a - 4.25% (05-07,10,12)	34,898,202	XXX	34,898,202	XXX	
0200053. Immediate - 1983 a - 4.50% (04,08,11)	701,796	XXX	701,796	XXX	
0200054. Immediate - 1983 a - 4.75% (98-99,03,05-06,)	2,065,623	XXX	2,065,623	XXX	
0200055. Immediate - 1983 a - 5.00% (94,96,02,04,08,11)	59,716,530	XXX	59,716,530	XXX	
0200056. Immediate - 1983 a - 5.25% (93,97,00-01,05-06,10)	84,580,583	XXX	84,580,583	XXX	
0200057. Immediate - 1983 a - 5.50% (95,04,07-09)	31,945,972	XXX	31,945,972	XXX	
0200058. Immediate - 1983 a - 5.75% (92,)	1,733,448	XXX	1,733,448	XXX	
0200059. Immediate - 1983 a - 6.00% (87,90-91,01,03,09)	128,358,479	XXX	128,358,479	XXX	
0200060. Immediate - 1983 a - 6.25% (88-89,98-00)	167,157,487	XXX	167,157,487	XXX	
0200061. Immediate - 1983 a - 6.50% (86-87,94,02)	307,060,692	XXX	307,060,692	XXX	
0200062. Immediate - 1983 a - 6.75% (96-97,01)	329,100,862	XXX	329,100,862	XXX	
0200063. Immediate - 1983 a - 6.84% (85-93,95,00)	1,670,730,318	XXX	1,670,730,318	XXX	
0200064. Immediate - 1983 a - 7.00% (93,00)	19,440,527	XXX	19,440,527	XXX	
0200065. Immediate - 1983 a - 7.25% (87,95)	22,747,607	XXX	22,747,607	XXX	
0200066. Immediate - 1983 a - 7.50% (85-86)	32,291,454	XXX	32,291,454	XXX	
0200067. Immediate - 1983 a - 7.75% (87,92)	17,223,972	XXX	17,223,972	XXX	
0200068. Immediate - 1983 a - 8.00% (86-87)	25,726,468	XXX	25,726,468	XXX	
0200069. Immediate - 1983 a - 8.25% (90-91)	73,430,650	XXX	73,430,650	XXX	
0200070. Immediate - 1983 a - 8.75% (86-89)	171,466,433	XXX	171,466,433	XXX	
0200071. Immediate - 1983 a - 9.25% (86-87)	35,344,402	XXX	35,344,402	XXX	
0200072. Immediate - 1983 a - 9.50% (85-86)	11,492,716	XXX	11,492,716	XXX	
0200073. Immediate - 1983 a - 10.50% (85-86)	6,773,792	XXX	6,773,792	XXX	
0200074. Immediate - 1983 a - 11.00% (85-86)	19,181,312	XXX	19,181,312	XXX	
0200075. Immediate - A-1949 Mod 60 - 3.50% (75-79)	26,819	XXX	26,819	XXX	
0200076. Immediate - IAM 2000 - 3.50% (13)	642,716	XXX	642,716	XXX	
0200077. Immediate - IAM 2000 - 3.75% (12-14)	5,338,537	XXX	5,338,537	XXX	
0200078. Immediate - IAM 2000 - 4.00% (11-14)	34,041,488	XXX	34,041,488	XXX	
0200079. Immediate - IAM 2000 - 4.25% (05-07,10,12,14)	21,211,854	XXX	21,211,854	XXX	
0200080. Immediate - IAM 2000 - 4.50% (04,08,11,14)	49,393,633	XXX	49,393,633	XXX	
0200081. Immediate - IAM 2000 - 4.75% (98-99,03,05-06,09-11)	7,309,622	XXX	7,309,622	XXX	
0200082. Immediate - IAM 2000 - 5.00% (02,04,07-08,10-11)	30,000,548	XXX	30,000,548	XXX	
0200083. Immediate - IAM 2000 - 5.25% (00-01,05-07,10)	52,146,461	XXX	52,146,461	XXX	
0200084. Immediate - IAM 2000 - 5.50% (04,07-09)	76,387,125	XXX	76,387,125	XXX	
0200085. Immediate - IAM 2000 - 5.75% (09)	7,740,349	XXX	7,740,349	XXX	
0200086. Immediate - IAM 2000 - 6.00% (01,03,09)	46,273,505	XXX	46,273,505	XXX	
0200087. Immediate - IAM 2000 - 6.25% (98-00)	607,961	XXX	607,961	XXX	
0200088. Immediate - IAM 2000 - 6.50% (02)	3,450,745	XXX	3,450,745	XXX	
0200089. Immediate - IAM 2000 - 6.75% (01)	1,498,900	XXX	1,498,900	XXX	
0200090. Immediate - IAM 2000 - 7.00% (00)	1,952,352	XXX	1,952,352	XXX	
0200091. Immediate - IAR 2012 - 3.50% (15)	72,537	XXX	72,537	XXX	
0200092. Immediate - IAR 2012 - 3.75% (15,17)	50,774,949	XXX	50,774,949	XXX	
0200093. Immediate - IAR 2012 - 4.00% (15-16)	114,314,621	XXX	114,314,621	XXX	
0200094. Immediate - IAR 2012 VM-22 Non-Jumbo 2%-2.49% (18-19)	1,500,818	XXX	1,500,818	XXX	
0200095. Immediate - IAR 2012 VM-22 Non-Jumbo 2.5%-2.99% (18-19)	7,344,133	XXX	7,344,133	XXX	
0200096. Immediate - IAR 2012 VM-22 Non-Jumbo 3%-3.49% (18-19)	50,056,204	XXX	50,056,204	XXX	
0200097. Immediate - IAR 2012 VM-22 Non-Jumbo 3.5%-3.99% (18-19)	61,972,275	XXX	61,972,275	XXX	
0200098. Immediate - IAR 2012 VM-22 Non-Jumbo 4%-4.49% (18-19)	52,844,312	XXX	52,844,312	XXX	
0200099. Immediate - 1971 IAM - 4.75% (98)	84	XXX		XXX	84
0200100. Immediate - 1971 IAM - 6.25% (98)	112,146	XXX		XXX	112,146
0200101. Immediate - GAM94 - 4.75% (98-99)	259,329	XXX		XXX	259,329
0200102. Immediate - GAM94 - 6.25% (98-99)	89,590,006	XXX		XXX	89,590,006
0299997. Totals (Gross)	25,807,397,526	XXX	25,152,460,116	XXX	654,937,410
0299998. Reinsurance ceded	39,439,455	XXX	39,439,455	XXX	
0299999. Annuities: Totals (Net)	25,767,958,071	XXX	25,113,020,661	XXX	654,937,410

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)					
0400001. Unearned Premium	237,311		237,311		
0499997. Totals (Gross)	237,311		237,311		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	237,311		237,311		
0500001. 1952 Period 2 - 1958 CSO 3%	185,863		185,863		
0500002. 2001 CSO CRVM 3.5% CNF ALB (13-16)	44,601		44,601		
0500003. 2001 CSO CRVM 4.0% CNF ALB (06-12)	204,016		204,016		
0500004. 2001 CSO CRVM 3.5% CNF ANB (16-18)	19,336		19,336		
0500005. 1958 CSO CRVM 3.0% CNF ALB (73-75)					
0500006. 1958 CSO CRVM 3.5% CNF ALB (76-81)	204		204		
0500007. 1958 CSO CRVM 4.0% CNF ALB (80-85)	381		381		
0500008. 1958 CSO NLP 3.0% CNF ALB (77-78)	58		58		
0500009. 1958 CSO NLP 3.5% CNF ALB (77-79)	186		186		
0500010. 1958 CSO NLP 4.0% CNF ALB (78-04)	5,121		5,121		
0500011. 1980 CSO CRVM 4.0% CNF ALB (06-08)	4,013		4,013		
0500012. 1980 CSO CRVM 4.5% CNF ALB (95-05)	510,362		510,362		
0500013. 1980 CSO CRVM 4.75% CNF ALB (00-03)	61		61		
0500014. 1980 CSO CRVM 5.0% CNF ALB (93-94)	8,488		8,488		
0500015. 1980 CSO CRVM 5.5% CNF ALB (88-92)	14,923		14,923		
0500016. 1980 CSO CRVM 6.0% CNF ALB (85-87)	1,820		1,820		
0500017. 1980 CSO NLP 4.0% CNF ALB (90-03)	1,065		1,065		
0500018. 2017 CSO CRVM 3.50% CNF ALB (18-19)	3,071		3,071		
0599997. Totals (Gross)	1,003,569		1,003,569		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,003,569		1,003,569		
0600001. 1952 INTERCO DISA - 3.0% (62-19)	7,354,382		7,354,382		
0600002. 2005 GTL PW 3.50% (68-84,13-19)	15,912,858				15,912,858
0600003. 2005 GTL PW 4.00% (06-12)	159,193				159,193
0600004. 2005 GTL PW 4.50% (95-05)	1,106,305				1,106,305
0600005. 2005 GTL PW 5.00% (93-94)	256,129				256,129
0600006. 2005 GTL PW 5.50% (87-92)	271,965				271,965
0600007. 2005 GTL PW 6.00% (85-86)	69,992				69,992
0600008. Unreported Claims Estimate (18-19)	7,145,000				7,145,000
0699997. Totals (Gross)	32,275,824		7,354,382		24,921,442
0699998. Reinsurance ceded	611,262				611,262
0699999. Disability-Disabled Lives: Totals (Net)	31,664,562		7,354,382		24,310,180
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.	264,157,665		262,906,540		1,251,125
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,370,221		1,370,221		
0700003. AG 32 Reserve for Immediate Payment of Claims	591,883		591,883		
0700004. Extra Mortality on Substandard Policies	1,278,330		1,278,330		
0700005. GIR - Extra Mortality on GIR options	283,931		283,931		
0700006. Cash Value Enhancement	4,669,382		4,669,382		
0700007. Interest on Suspense and Holding Accounts	129,531		129,531		
0700008. AG 43 Aggregate Excess	7,668,967		7,659,648		9,319
0799997. Totals (Gross)	280,149,910		278,889,466		1,260,444
0799998. Reinsurance ceded	179,759,980		179,759,980		
0799999. Miscellaneous Reserves: Totals (Net)	100,389,930		99,129,486		1,260,444
9999999. Totals (Net) - Page 3, Line 1	28,275,507,689		27,591,995,813		683,511,876

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 853,136,506
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: $ 1,028,031,860
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	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Universal Life with No Lapse Guarantee	Symetra Old X-Factors	Symetra 2019 New X-Factors based on new experience	22,292,687
Equity Indexed Annuity	Change in GLWB basis floored at zero	Change in GLWB basis no longer floored at zero as the basis can decline due to rider charges.	(2,248,024)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	20,044,663
9999999 - Total (Column 4, only)			20,044,663

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	58,311	905									57,406		
2.	Additional contract reserves (b)	3,384,582										1,011,370		2,373,212
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits	4,327,916												4,327,916
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	7,770,809	905									1,068,776		6,701,128
8.	Reinsurance ceded	356,128										19,976		336,152
9.	Totals (Net)	7,414,681	905									1,048,800		6,364,976
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	200,508,614										200,508,614		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	200,508,614										200,508,614		
15.	Reinsurance ceded	34,871,971										34,871,971		
16.	Totals (Net)	165,636,643										165,636,643		
17.	TOTAL (Net)	173,051,324	905									166,685,443		6,364,976
18.	TABULAR FUND INTEREST	3,501,973										3,501,973		
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,937,503,739		1,716,942,326	14,178,376	333,200	206,049,837
2. Deposits received during the year	1,724,562,509		154,905,634	876,891	2,580	1,568,777,404
3. Investment earnings credited to the account	78,443,035		74,250,532	605,639	22,177	3,564,687
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	502,421,860		302,881,795	371,311	15,831	199,152,923
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	3,238,087,423		1,643,216,697	15,289,595	342,126	1,579,239,005
10. Reinsurance balance at the beginning of the year	(97,401,094)		(97,401,094)			
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(12,340,704)		(12,340,704)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(85,060,390)		(85,060,390)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	3,153,027,033		1,558,156,307	15,289,595	342,126	1,579,239,005

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct	182,226		182,226								
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net	182,226		(b) 182,226	(b)		(b)	(b)				
2.2 Other 2.21 Direct	82,700,713		23,128,351				7,241,543		52,330,819		
2.22 Reinsurance assumed	84,292								84,292		
2.23 Reinsurance ceded	26,683,050		5,995,148				685,240		20,002,662		
2.24 Net	56,101,955		(b) 17,133,203	(b)		(b)	(b) 6,556,303		(b) 32,412,449	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	167,525,016		4,087,000				9,509,831		153,798,185		130,000
3.2 Reinsurance assumed	147,886		19,000						128,886		
3.3 Reinsurance ceded	62,392,753						176,666		62,216,087		
3.4 Net	105,280,149		(b) 4,106,000	(b)		(b)	(b) 9,333,165		(b) 91,710,984	(b)	(b) 130,000
4. TOTALS 4.1 Direct	250,407,955		27,397,577				16,751,374		206,129,004		130,000
4.2 Reinsurance assumed	232,178		19,000						213,178		
4.3 Reinsurance ceded	89,075,803		5,995,148				861,906		82,218,749		
4.4 Net	161,564,330	(a)	(a) 21,421,429				(a) 15,889,468		124,123,433		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		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	1,336,223,271		195,667,458	341,021,085			101,507,598	8,112,787	689,694,738		219,605
1.2 Reinsurance assumed	2,917,296		1,816,172				23,198		1,077,926		
1.3 Reinsurance ceded	235,071,546		53,697,273	12,098			10,171,502		171,123,514		67,159
1.4 Net	(d) 1,104,069,021		143,786,357	341,008,987			91,359,294	8,112,787	519,649,150		152,446
2. Liability December 31, current year from Part 1:											
2.1 Direct	250,407,955		27,397,577				16,751,374		206,129,004		130,000
2.2 Reinsurance assumed	232,178		19,000						213,178		
2.3 Reinsurance ceded	89,075,803		5,995,148				861,906		82,218,749		
2.4 Net	161,564,330		21,421,429				15,889,468		124,123,433		130,000
3. Amounts recoverable from reinsurers December 31, current year	88,883,459		8,385,068				1,141,948		79,309,277		47,166
4. Liability December 31, prior year:											
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		27,683,321				15,247,021		153,025,605		130,000
5. Amounts recoverable from reinsurers December 31, prior year	13,909,848		7,951,767				2,277,943		3,680,138		
6. Incurred Benefits											
6.1 Direct	1,378,875,860		191,476,701	341,021,085			101,048,381	8,112,787	736,997,301		219,605
6.2 Reinsurance assumed	2,609,623		1,816,172				23,198		770,253		
6.3 Reinsurance ceded	386,911,690		56,201,709	12,098			7,933,843		322,649,715		114,325
6.4 Net	994,573,793		137,091,164	341,008,987			93,137,736	8,112,787	415,117,839		105,280

(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 $ 121,518 in Line 1.1, $ 121,518 in Line 1.4.
$ 121,518 in Line 6.1, and $ 121,518 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 $ 535,873 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	59,317		(59,317)
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,317		(59,317)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	50,794		(50,794)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	3,609,830	3,568,185	(41,645)
	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	157,435	16,966	(140,469)
	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	68,250,886	39,340,395	(28,910,491)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	14,677,359	13,014,670	(1,662,689)
21.	Furniture and equipment, including health care delivery assets	6,512,528	7,318,473	805,945
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	25,615,073	26,956,488	1,341,415
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	118,933,222	90,215,177	(28,718,045)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	118,933,222	90,215,177	(28,718,045)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Accounts and notes receivable	13,040,380	12,315,184	(725,196)
2502.	Other Assets	10,279,851	12,531,237	2,251,386
2503.	Intangible assets	2,294,842	2,110,067	(184,775)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	25,615,073	26,956,488	1,341,415

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, 2019 or 2018.

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#	2019	2018
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ 170,617,332	$ (118,677,000)
State Prescribed Practices that increase/ (decrease) NAIC SAP:	86	4	34	276,522,037	(246,025,207)
State Permitted Practices that increase/ (decrease) NAIC SAP:	N/A	N/A	N/A		
Net Income - NAIC SAP				$ (105,904,705)	$ 127,348,207

				As of December 31,	
				2019	2018
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,141,618,222	$ 2,126,566,314
State Prescribed Practices that increase/ (decrease) -Variable Funding Note	97	4	55	56,980,322	60,542,206
State Permitted Practices that increase/ (decrease) NAIC SAP:	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,084,637,900	$ 2,066,024,108

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

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Correction of Errors

Accounting changes

The Company adopted clarifying guidance issued regarding deferred tax asset and liability offsetting under paragraph 11.c of NAIC SAP No. 101, *Income Taxes* and increased the admitted deferred tax asset by $5,760,352 with a corresponding increase to surplus as of January 1,2019.

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

Correction of errors

There were no corrections of errors for the year ended December 31, 2019 or 2018.

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 2019 were 5.40% and 3.50%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2018 were 5.61% and 4.24%, respectively.

(2) The maximum percentage of any one loan to value at origination was 72.2% and 74.4% for loans funded during the years ended December 31, 2019 and 2018, respectively.

(3) As of December 31, 2019 and 2018, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 6,235,676,713	$ 6,235,676,713
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	2,322,720	2,322,720
(e) 180+ Days Past Due	—	—	—
2. Accruing Interest 90-179 Days Past Due	—	—	—
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due	—	—	—
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
4. Interest Reduced	—	—	—
(a) Recorded Investment	—	27,872,505	27,872,505
(b) Number of Loans	—	8	8
(c) Percent Reduced	—	1.52%	1.52%
b. Prior 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%

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

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

(7) The Company had no allowance for credit losses as of December 31, 2019 or 2018.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2019 and 2018.

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

B. Debt Restructuring

(1) - (3) - The Company has no recorded investment in restructured loans as of December 31, 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

(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, 2019.

(3) As of December 31, 2019, 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	$	5,615,554
2. 12 months or longer		15,589,918

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

1. Less than 12 months	$	1,730,977,839
2. 12 months or longer		566,556,231

(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, 2019 and 2018.

NOTES TO FINANCIAL STATEMENTS

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

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

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

* Does not include carryforward provisions in IRC Section 39.

The Company's limited partnership interests related to LIHTC as 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	12 Years	12 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 Year	2 Years
Centerline Corporate Partners XXX, LP	2 Years	4 Years
Centerline Corporate Partners XXXV, LP	4 Years	6 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	8 Years	8 Years
CREA Corporate Tax Credit Fund XXXVII	4 Years	9 Years
Garnet LIHTC Fund XVII LLC (c/o Aegon)	2 Year	2 Years
Hunt Capital Partners Tax Credit Fund 11	2 Years	4 Years
Hunt Capital Partners Tax Credit Fund 2011-1	6 Years	11 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 Credit Stimulus Fund LP	8 Years	9 Years

* Does not include carryforward provisions in IRC Section 39.

NOTES TO FINANCIAL STATEMENTS

(2) The Company recognized LIHTC tax credits of $72,111,354 and $0 during the years ended December 31, 2019 and 2018, respectively.

(3) The Company had LIHTC investments of $66,227,913 and $95,653,863 as of December 31, 2019 and 2018, 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, 2019. The Company recognized no impairment losses related to investments in LIHTC during the year ended December 31, 2018.

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2019 and 2018, 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 Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
g. Placed under option contract	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	69,548,000	—	—	—	69,548,000	14,228,000	55,320,000	—	69,548,000	0.16	0.16
j. On deposit with states	6,882,556	—	—	—	6,882,556	6,874,914	7,642	—	6,882,556	0.02	0.02
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	2,277,570,890	—	—	—	2,277,570,890	222,393,677	2,055,177,213	—	2,277,570,890	5.39	5.39
m. Pledged as collateral not captured in other categories	31,358,547	—	—	—	31,358,547	33,856,528	(2,497,981)	—	31,358,547	0.07	0.07
n. Other restricted assets	6,124,127,357	—	—	—	6,124,127,357	6,090,613,105	33,514,252	—	6,124,127,357	14.50	14.50
o. Total Restricted Assets	$ 8,509,487,350	$ —	$ —	$ —	$ 8,509,487,350	$ 6,367,966,224	$ 2,141,521,126	$ —	$ 8,509,487,350	20.14%	20.14%

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
1 5/8% Due 11/15/2022 MN15	$ 21,069,347	$ —	$ —	$ —	$ 21,069,347	$ 33,856,528	$ (12,787,181)	$ 21,069,347	0.05%	0.05%
Futures variation margin	10,289,200	—	—	—	10,289,200	—	10,289,200	10,289,200	0.02	0.02
Total (c)	$ 31,358,547	$ —	$ —	$ —	$ 31,358,547	$ 33,856,528	$ (2,497,981)	$ 31,358,547	0.07%	0.07%

(3) Detail of Other Restricted Assets

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance	$6,124,127,357	$ —	$ —	$ —	$6,124,127,357	$6,090,613,105	$ 33,514,252	$6,124,127,357	14.50%	14.50%
Total (c)	$6,124,127,357	$ —	$ —	$ —	$6,124,127,357	$6,090,613,105	$ 33,514,252	$6,124,127,357	14.50%	14.50%

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account				
a. Cash	$ 467,694,036	$ 467,694,036	1.29%	1.29%
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	$ 467,694,036	$ 467,694,036	1.29%	1.29%

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

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 467,804,886	1.37%

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

M. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 86,208,274	$ —	$ 86,208,274
Futures	8,983,033	—	8,983,033
Options	369,671,946	—	369,671,946
Total Assets	$ 464,863,253	$ —	$ 464,863,253

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 9,055,430	$ —	$ 9,055,430
Futures	350	—	350
Options	13,226,686	—	13,226,686
Total Liabilities	$ 22,282,466	$ —	$ 22,282,466

The company does not offset derivative assets and liabilities.

O. 5* Securities

The Company has no investments designated as 5* securities.

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	As of December 31, 2019	
	General Account	Separate Account
(1) Number of CUSIPs	66	7
(2) Aggregate Amount of Investment Income	$ 15,085,840	$ 2,263,005

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 $3,212,134 and $3,187,449 for the years ended December 31, 2019 and 2018, 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 $50,794 and $0 as of December 31, 2019 and 2018, respectively.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 - Derivatives*

(1) - (3)

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(4) Derivative contracts with financing premiums - Not applicable

(5) Unrealized net gain or loss from derivative instruments excluded from assessment of hedge effectiveness - Not applicable

(6) Unrealized net gain or loss from derivative instruments that no longer qualify for hedge accounting - Not applicable

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

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

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

(8) Total premium cost and the premium cost for derivative contracts due in each of the following four years, and thereafter - Not applicable

B. Derivatives under *SSAP No. 108—Derivative Hedging Variable Annuity Guarantees* - Not applicable

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

1.

	12/31/2019		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 270,035,420	$ 25,359,973	$ 295,395,393
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	270,035,420	25,359,973	295,395,393
(d) DTAs nonadmitted	63,171,296	5,079,590	68,250,886
(e) Subtotal net admitted DTAs (1c – 1d)	206,864,124	20,280,383	227,144,507
(f) DTLs	95,327,807	19,066,492	114,394,299
(g) Net admitted DTA (1e - 1f)	$ 111,536,317	$ 1,213,891	$ 112,750,208

	12/31/2018		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 282,625,964	$ 32,564,629	$ 315,190,593
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	282,625,964	32,564,629	315,190,593
(d) DTAs nonadmitted	33,723,850	5,616,545	39,340,395
(e) Subtotal net admitted DTAs (1c – 1d)	248,902,114	26,948,084	275,850,198
(f) DTLs	107,740,426	26,288,010	134,028,436
(g) Net admitted DTA (1e -1f)	$ 141,161,688	$ 660,074	$ 141,821,762

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ (12,590,544)	$ (7,204,656)	$ (19,795,200)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	(12,590,544)	(7,204,656)	(19,795,200)
(d) DTAs nonadmitted	29,447,446	(536,955)	28,910,491
(e) Subtotal net admitted DTAs (1c – 1d)	(42,037,990)	(6,667,701)	(48,705,691)
(f) DTLs	(12,412,619)	(7,221,518)	(19,634,137)
(g) Net admitted DTA (1e - 1f)	$ (29,625,371)	$ 553,817	$ (29,071,554)

2. The SSAP No. 101 admission calculation components as of December 31, 2019 are as follows:

	12/31/2019		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 1,213,891	$ 1,213,891
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	113,300,197	—	113,300,197
1. Adjusted gross DTAs expected to be realized following the balance sheet date	113,300,197	—	113,300,197
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	359,284,391
(c) Adjusted gross DTAs offset by gross DTLs	93,563,927	19,066,492	112,630,419
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 206,864,124	$ 20,280,383	$ 227,144,507

NOTES TO FINANCIAL STATEMENTS

	12/31/2018		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) 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	101,980,074	26,288,010	128,268,084
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 248,902,114	$ 26,948,084	$ 275,850,198

	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	$ —	$ 553,817	$ 553,817
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	(33,621,843)	—	(33,621,843)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(33,621,843)	—	(33,621,843)
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	24,677,543
(c) Adjusted gross DTAs offset by gross DTLs	(8,416,147)	(7,221,518)	(15,637,665)
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ (42,037,990)	$ (6,667,701)	$ (48,705,691)

3.

	12/31/2019	12/31/2018
(a) Ratio percentage used to determine recovery period and threshold limitation amount	802%	753%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,395,229,276	$ 2,230,712,320

4. Impact of Tax Planning Strategies

	12/31/2019		
	(1) Ordinary%	(2) Capital%	(3) Total % (Col 1+2)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 270,035,420	$ 25,359,973	$ 295,395,393
(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)	$ 206,864,124	$ 20,280,383	$ 227,144,507
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%

	12/31/2018		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 282,625,964	$ 32,564,629	$ 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)	$ 248,902,114	$ 26,948,084	$ 275,850,198
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	18.40%	0.00%	16.60%

NOTES TO FINANCIAL STATEMENTS

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ (12,590,544)	$ (7,204,656)	$ (19,795,200)
(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)	$ (42,037,990)	$ (6,667,701)	$ (48,705,691)
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	(18.40)%	0.00%	(16.60)%

(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:

		12/31/2019	12/31/2018	Change (Col 1 - 2)
1.	Current Income Tax			
	(a) Federal	$ (69,479,872)	$ (12,423,520)	$ (57,056,352)
	(b) Foreign	19,820	67,315	(47,495)
	(c) Subtotal	(69,460,052)	(12,356,205)	(57,103,847)
	(d) Federal income tax on net capital gains	90,381,230	19,950,502	70,430,728
	(e) Utilization of capital loss carryforwards	—	—	—
	(f) Other	—	—	—
	(g) Federal and foreign income taxes incurred	$ 20,921,178	$ 7,594,297	$ 13,326,881
2.				
	(a) Ordinary			
	(1) Discounting of unpaid losses	$ 488,439	$ 563,317	$ (74,878)
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserves	124,584,824	74,938,053	49,646,771
	(4) Investments	17,196,626	19,271,998	(2,075,372)
	(5) Deferred acquisition costs	91,570,434	80,451,222	11,119,212
	(6) Policyholder dividend accrual	—	721	(721)
	(7) Fixed assets	—	—	—
	(8) Compensation and benefits accrual	3,288,552	3,533,562	(245,010)
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	10,643,291	10,683,704	(40,413)
	(11) Net operating loss carryforward	—	24,756,659	(24,756,659)
	(12) Tax credit carryforward	17,793,113	63,167,150	(45,374,037)
	(13) Other	4,470,141	5,259,578	(789,437)
	(99) Subtotal	270,035,420	282,625,964	(12,590,544)
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Nonadmitted	63,171,296	33,723,850	29,447,446
	(d) Admitted ordinary DTAs (2a99–2b–2c)	206,864,124	248,902,114	(42,037,990)
	(e) Capital			
	(1) Investments	25,359,973	32,564,629	(7,204,656)
	(2) Net capital loss carryforward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	25,359,973	32,564,629	(7,204,656)
	(g) Nonadmitted	5,079,590	5,616,545	(536,955)
	(h) Admitted capital DTAs (2e99-2f-2g)	20,280,383	26,948,084	(6,667,701)
	(i) Admitted DTAs (2d+2h)	$ 227,144,507	$ 275,850,198	$ (48,705,691)
3.				
	(a) Ordinary			
	(1) Investments	$ 10,553,770	$ 7,814,277	$ 2,739,493
	(2) Fixed assets	1,214,368	1,378,725	(164,357)
	(3) Deferred and uncollected premium	6,347,946	7,668,923	(1,320,977)
	(4) Policyholder reserves	75,479,187	88,129,081	(12,649,894)
	(5) Other	1,732,536	2,749,420	(1,016,884)
	(99) Subtotal	95,327,807	107,740,426	(12,412,619)
	(b) Capital			
	(1) Investments	19,066,492	26,288,010	(7,221,518)
	(2) Real estate	—	—	—
	(3) Other	—	—	—
	(99) Subtotal	19,066,492	26,288,010	(7,221,518)
	(c) DTLs (3a99+3b99)	$ 114,394,299	$ 134,028,436	$ (19,634,137)
4.	Net DTAs/DTLs (2i-3c)	$ 112,750,208	$ 141,821,762	$ (29,071,554)
	Net change in DTAs/(DTLs) (2a99+2e99-3c)			(161,063)
	Change in net deferred income taxes			$ 1,289,633

NOTES TO FINANCIAL STATEMENTS

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

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

	12/31/2019	12/31/2018
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (21%)	$ (28,446,233)	$ (26,852,291)
Capital income tax at federal statutory rate (21%)	91,882,498	21,821,241
Total income tax	63,436,265	(5,031,050)
Dividends received deduction	(823,203)	(1,713,678)
Tax credits	(35,536,809)	(40,777,773)
IMR adjustment	(5,811,708)	(2,831,668)
Prior year adjustments	909,555	(704,019)
Change in nonadmitted asset	40,413	211,652
A-791 Accounting for Survivorship Reinsurance transaction	—	13,186,482
Change in valuation basis - statutory reserves	(4,209,379)	117,657
Adjustment for deferred tax rate change – 2017 Tax Act	—	(8,756,703)
Other	1,626,411	240,405
Federal income tax expense (benefit)	$ 19,631,545	$ (46,058,695)
Federal and foreign taxes incurred including capital gains tax	20,921,178	7,594,296
Change in net deferred income taxes	(1,289,633)	(53,652,991)
Total statutory income taxes	$ 19,631,545	$ (46,058,695)

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

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

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

	2019	2018	2017
Capital gain	$ 24,338,301	$ —	$ 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.

H - I. Not applicable

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, 2019:

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

The Company did not pay dividends to Symetra Financial Corporation, its parent, during the year.

NOTES TO FINANCIAL STATEMENTS

During the year ended December 31, 2018:

On November 28, 2018, a cash 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

D. As of December 31, 2019 and 2018, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	As of December 31,	
	2019	2018
Symetra Financial Corporation (Parent)	$ (19,570,806)	$ (21,343,916)
Symetra Assigned Benefits Service Company	(741,203)	(625,448)
McGee Lane, LLC	(24,731)	(93,272)
WSF Receivables I, LLC	(6,662)	—
First Symetra National Life Insurance Company of New York	14,403,842	(2,124,768)
Symetra Life Separate Accounts	6,243,295	—
Symetra Securities, Inc.	43,971	47,678
Clearscape Funding Corporation	19,943	9,108
Symetra National Life Insurance Company	19,111	(549,160)
Symetra Reinsurance Corporation	13,990	14,165
Symetra Investment Management	11,256	—
Clio & Pierson, LLC	5,392	—
Hometown Plaza, LLC	1,613	—
Medical Risk Managers, Inc.	—	42,373
Total	$ 419,011	$ (24,623,240)

As of December 31, 2019 and 2018, payable of $18,777,108 and $22,943,976, 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.

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

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2019 and 2018, the Company paid $5,292,401 and $5,606,159, 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

NOTES TO FINANCIAL STATEMENTS

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, 2019 or 2018.

K. Investments in foreign insurance subsidiaries – Not applicable

L. Investments in downstream noninsurance holding company – Not applicable

M. All SCA investments – Not applicable

N. Investments in Insurance SCAs – Not applicable

O. SCA Loss Tracking – Not applicable

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

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

(2) FHLB Capital Stock

a. Aggregate Totals

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

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,372,924,789	$ 2,277,570,890	$ 1,488,700,000
2. Current Year General Account Total Collateral Pledged	2,372,924,789	2,277,570,890	1,488,700,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 221,184,266	$ 222,393,677	$ 105,700,000
5. Prior Year General Account Total Collateral Pledged	221,184,266	222,393,677	105,700,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,372,924,789	$ 2,277,570,890	$ 1,488,700,000
2. Current Year General Account Total Collateral Pledged	2,372,924,789	2,277,570,890	1,488,700,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 221,184,266	$ 222,393,677	$ 105,700,000
5. Prior Year General Account Total Collateral Pledged	221,184,266	222,393,677	105,700,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

(4) Borrowing from FHLB

a. Amount as of Reporting Date

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

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	1,488,700,000	1,488,700,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	$ 1,488,700,000	$ 1,488,700,000	$ —

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 $9,829,093 and $8,829,531 for the years ended December 31, 2019 and 2018, 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, 2019.

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, 2019 statutory results, the maximum dividend payout that may be made without prior approval in 2020 is $214,161,822 .

(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, 2019 and 2018, 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, 2019.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or (losses) was $33,029,469 and $29,526,406 as of December 31, 2019 and 2018, 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, 2019, the Company was invested in 37 limited partnership interests related to tax credit investments, no new investments were entered into in 2019. The Company unconditionally committed to provide capital contributions totaling approximately $487,765,220 of which the remaining $2,838,551 is expected to be contributed over a period of 9 years. Capital contributions of $484,926,669 were paid as of December 31, 2019, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2020	$ 844,857
2021	195,099
2022	128,346
2023	1,122,630
2024	83,274
Thereafter	464,345
Total	$ 2,838,551

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee ranging from $11,662,146 to $12,793,335 during the term of the contract, which ends April 30, 2021. For the use of these services, the Company incurred expenses of $14,069,811 and $13,978,887 for the years ended December 31, 2019 or 2018, respectively.

As of December 31, 2019 and 2018 unfunded mortgage loan commitments were $82,180,534 and $57,995,191, 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, 2019 or 2018.

(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 $1,300,000 and $1,500,000 as of December 31, 2019 and 2018, 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, 2018	$ 2,061,050
b.	Decreases during current year:	
	Premium tax offset applied	(320,555)
c.	Increases during year:	
	Premium tax offset accrual adjustment	(235,678)
	Premium tax offset applied	235,844
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2019	$ 1,740,661

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

a. Discount Rate Applied 4.25%

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

	Guaranty Fund Assessment		Related Assets	
Name of insolvency	**Undiscounted**	**Discounted**	**Undiscounted**	**Discounted**
Penn Treaty Network America Insurance Company	$ 2,159,410	$ 2,029,490	$ 896,486	N/A
American Network Insurance Company	117,690	84,415	13,300	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	33	N/A	N/A	29	N/A	N/A

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

C. The Company has no gain contingencies to report.

D. 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, 2019, 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 $14,911,410 and $14,407,371 for the years ended December 31, 2019 and 2018, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

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

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

	Minimum Rentals
2020	$ 10,453,207
2021	6,009,066
2022	3,441,009
2023	2,658,508
2024	2,234,253
Thereafter	1,507,927
Total	$ 26,303,970

NOTES TO FINANCIAL STATEMENTS

(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	
	2019	2018	2019	2018
a. Swaps	$ 1,029,698,541	$ 853,688,300	$ 804,826,406	$ 864,214,700
b. Forwards	—	—	—	—
c. Futures	100,690,608	25,196,208	808,125	—
d. Options	9,336,167,740	8,204,621,093	637,163,394	26,860,437
e. Total	$ 10,466,556,889	$ 9,083,505,601	$ 1,442,797,925	$ 891,075,137

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

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

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

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

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

Not applicable

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 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	$ 3,191,108	$ —	$ 3,191,108
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 3,191,108	$ —	$ 3,191,108
d.	Total claim payment volume	$ 3,315,543	$ —	$ 3,315,543

B. ASC Plans - Not applicable

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

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

- Level 1 – Unadjusted quoted prices in active markets for identical instruments.
- Level 2 – Quoted prices for similar instruments in active markets 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.

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2019:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ —	$ 1,224,506	$ 220,496	$ 1,445,002
Special revenue and assessments	—	26,376	—	26,376
Mortgage-backed/asset-backed securities	—	—	—	—
Total bonds	—	1,250,882	220,496	1,471,378
Common stock				
Industrial and miscellaneous	107,467,028	—	473,383	107,940,411
Mutual funds	426,922	—	—	426,922
FHLB Common Stock	—	69,548,000	—	69,548,000
Total common stock	107,893,950	69,548,000	473,383	177,915,333
Other invested assets				
Surplus notes	—	18,242,698	—	18,242,698
Warrants	—	—	1,420	1,420
Total other invested assets	—	18,242,698	1,420	18,244,118
Derivative assets				
Swaps	—	86,208,274	—	86,208,274
Futures	8,983,033	—	—	8,983,033
Options	—	287,109,751	82,562,195	369,671,946
Total derivative assets	8,983,033	373,318,025	82,562,195	464,863,253
Separate account assets	1,129,139,600	4,685,735	2,291,296	1,136,116,631
Total assets at fair value	$ 1,246,016,583	$ 467,045,340	$ 85,548,790	$ 1,798,610,713
b. Liabilities at fair value				
Derivative liabilities				
Swaps	$ —	$ 9,055,430	$ —	$ 9,055,430
Options	2,314,841	10,911,845	—	13,226,686
Futures	350	—	—	350
Separate account liabilities	—	1,365,217	—	1,365,217
Total derivative liabilities at fair value	$ 2,315,191	$ 21,332,492	$ —	$ 23,647,683

NOTES TO FINANCIAL STATEMENTS

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2019:

Description	Beginning Balance at 1/1/2019	Transfers into level 3	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2019
a. Assets:										
Bonds										
Industrial and miscellaneous	$ 187,043	$ —	$ 18,231	$ 576	$ (52,846)	$ 11,234	$ —	$ —	$ 56,258	$ 220,496
Total bonds	187,043	—	18,231	576	(52,846)	11,234	—	—	56,258	220,496
Common stock										
Industrial and miscellaneous	545,372	—	(257)	—	96,468	—	—	—	(168,200)	473,383
Total common stock	545,372	—	(257)	—	96,468	—	—	—	(168,200)	473,383
Other invested assets										
Warrants	14,592	—	—	8,573	(1,420)	—	—	(11,426)	(8,899)	1,420
Total other invested assets	14,592	—	—	8,573	(1,420)	—	—	(11,426)	(8,899)	1,420
Derivative assets										
Options	—	22,655	—	36,906,112	—	45,598,738	—	—	34,690	82,562,195
Total derivative assets	—	22,655	—	36,906,112	—	45,598,738	—	—	34,690	82,562,195
Separate account assets	—	2,291,296	—	—	—	—	—	—	—	2,291,296
Total assets	$ 747,007	$ 2,313,951	$ 17,974	$36,915,261	$ 42,202	$ 45,609,972	$ —	$(11,426)	$ (86,151)	$ 85,548,790

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

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

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

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

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

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2019 are included in 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

As of December 31, 2019

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$ 29,012,468,433	$ 27,312,300,348	$ 65,970,022	$ 28,394,852,064	$ 551,646,347	$ —	$ —
Redeemable preferred stocks	98,467,108	102,541,761	—	98,467,108	—	—	—
Perpetual preferred stocks	6,143,515	5,500,000	—	6,143,515	—	—	—
Common stocks	177,915,333	177,915,334	107,893,950	69,548,000	473,383	—	—
Mortgage loans	6,473,777,370	6,237,999,433	—	—	6,473,777,370	—	—
Cash	612,396,408	612,396,408	612,396,408	—	—	—	—
Contract loans	—	50,154,301	—	—	—	—	50,154,301
Derivatives	470,464,562	464,863,253	8,983,033	378,919,334	82,562,195	—	—
Other invested assets	255,087,635	251,981,554	—	21,350,198	—	233,737,437	—
Separate account financial instruments	6,317,192,160	6,023,982,380	1,207,045,365	4,655,897,153	454,249,642	—	—
Total assets	$ 43,423,912,524	$ 41,239,634,772	$ 2,002,288,778	$ 33,625,177,372	$ 7,562,708,937	$ 233,737,437	$ 50,154,301
Financial instruments-liabilities							
Derivatives	$ 22,329,366	$ 22,282,466	$ 2,315,191	$ 20,014,175	$ —	$ —	$ —
Separate account financial instruments	1,365,217	1,365,217	—	1,365,217	—	—	—
Deposit type annuities and FHLB	3,544,378,058	3,120,756,229	—	—	3,544,378,058	—	—
Total liabilities	$ 3,568,072,641	$ 3,144,403,912	$ 2,315,191	$ 21,379,392	$ 3,544,378,058	$ —	$ —

Other invested assets include investments in hedge funds and private equities that are measured using the net asset value (NAV) as a practical expedient to estimate fair value. The Company utilizes the fair value option for these investments, regardless of ownership percentage, to standardize the related accounting and reporting. The investments in hedge funds have varying investment strategies, redemption terms and conditions. The Company has unfunded commitments of $326,546,929 associated with these hedge funds.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2018

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$24,996,968,576	$24,873,756,164	$ —	$24,660,582,053	$ 336,386,523	$ —	$ —
Redeemable preferred stocks	83,289,001	90,705,620	—	83,289,001	—	—	—
Perpetual preferred stocks	11,576,850	10,401,200	—	11,576,850	—	—	—
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	182,682,411	184,508,116	4,233,630	178,448,781	—	—	—
Other invested assets	16,668,488	14,178,364	—	16,653,896	14,592	—	—
Separate account financial instruments	5,599,979,725	5,621,980,278	929,928,608	4,288,111,711	381,939,406	—	—
Total assets	$36,900,830,871	$36,856,848,036	$1,242,859,091	$29,252,890,292	$6,405,081,488	$ —	$ 51,038,849
Financial instruments-liabilities							
Derivatives	$ 3,726,867	$ 3,106,833	$ 635,038	$ 3,091,829	$ —	$ —	$ —
Deposit type annuities and FHLB	2,103,982,616	1,815,115,330	—	—	2,103,982,616	—	
Total liabilities	$ 2,107,709,483	$ 1,818,222,163	$ 635,038	$ 3,091,829	$2,103,982,616	$ —	$ —

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value*	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2019	$ 50,154,301	2.5% to 8.0%	N/A	See below
December 31, 2018	$ 51,038,849	2.5% to 8.0%	N/A	See below

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

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

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

21. Other Items

A. Unusual or Infrequent Items

Not applicable

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, 2019 or 2018.

NOTES TO FINANCIAL STATEMENTS

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, 2019		As of December 31, 2018	
		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	544	17,639,939	619	20,400,445
g.	Total	544	$ 17,639,939	619	$ 20,400,445

(3) Activity in the RAA for the year ended December 31, 2019:

		Individual Number	Individual Balance
a.	Number/balance of RAA at the beginning of the year	619	$ 20,400,445
b.	Number/balance of RAA issued/added during the year	—	—
c.	Investment earnings credited to RAA during the year	—	235,667
d.	Fees and other charges in RAA during the year	—	418
e.	Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f.	Number/amount of RAA closed/withdrawn during the year	75	2,995,755
g.	Number/balance of RAA at the end of the year	544	$ 17,639,939

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

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

22. Events Subsequent

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

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

Subsequent events have been considered through February 25, 2020 for the statutory statement issued on February 25, 2020.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

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

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

Canada Life Assurance Company (US Branch)	$	58,165,666
New Reinsurance Company LTD.		150,420,354

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2019 or 2018.

C. – G Not applicable

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2019 and 2018, the amount of the net premiums written by the Company that are subject to retrospective rating features was $286,022,010 or 48.3%, and $274,667,674 or 33.4%, 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, 2018 were $297,694,594. As of December 31, 2019, $130,440,532 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $110,590,997 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. Remaining reserves include $58,165,666 reserve reduction for reinsurance credit taken at inception of the new reinsurance agreement with Canada Life Assurance Company (US Branch) (see Note 23 - Reinsurance). 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

29. Participating Policies

For the reporting year ended December 31, 2019, premiums under ordinary life participating policies were $1,417 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends on a cash basis. The Company paid dividends in the amount of $3,397 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, 2019 or 2018.

31. Reserves for Life Contracts and Annuity Contracts

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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, 2019 and 2018, the Company had $8,823,679,368 and $6,981,268,975, 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 $264,157,665 and $234,291,064 as of December 31, 2019 and 2018, 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, 2019.

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, 2019, are summarized as follows:

A. INDIVIDUAL ANNUITIES	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 7,751,868,782	$ —	$ —	$ 7,751,868,782	30.2%
b. At book value less surrender charge of 5 percent or more	8,791,423,093	—	—	8,791,423,093	34.2%
c. At fair value	—	—	472,955,768	472,955,768	1.8%
d. Total with market value adjustment or at fair value (total of a through c)	16,543,291,875	—	472,955,768	17,016,247,643	66.2%
e. At book value without adjustment (minimal or no charge or adjustment)	4,249,564,070	—	—	4,249,564,070	16.5%
(2) Not subject to discretionary withdrawal	4,449,556,417	—	—	4,449,556,417	17.3%
(3) Total (gross: direct + assumed)	25,242,412,362	—	472,955,768	25,715,368,130	100.0%
(4) Reinsurance ceded	39,439,455	—	—	39,439,455	
(5) Total net	$ 25,202,972,907	$ —	$ 472,955,768	$ 25,675,928,675	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date	$ 922,182,935	$ —	$ —	$ 922,182,935	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 68,486,229	$ —	$ —	$ 68,486,229	9.3%
b. At book value less surrender charge of 5% or more	—	—	—	—	—%
c. At fair value	—	—	166,455,837	166,455,837	22.8%
d. Total with market value adjustment or at fair value (total of a through c)	68,486,229	—	166,455,837	234,942,066	32.1%
e. At book value without adjustment (minimal or no charge or adjustment)	495,694,779	—	—	495,694,779	67.8%
(2) Not subject to discretionary withdrawal	804,156	—	—	804,156	0.1%
(3) Total (gross: direct + assumed)	564,985,164	—	166,455,837	731,441,001	100.0%
(4) Reinsurance ceded	—	—	—	—	
(5) Total net	$ 564,985,164	$ —	$ 166,455,837	$ 731,441,001	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date	$ —	$ —	$ —	$ —	

C. DEPOSIT-TYPE CONTRACTS	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 71,354,157	$ —	$ —	$ 71,354,157	2.2%
b. At book value less surrender charge of 5% or more	—	—	—	—	—%
c. At fair value	—	—	517,818	517,818	—%
d. Total with market value adjustment or at fair value (total of a through c)	71,354,157	—	517,818	71,871,975	2.2%
e. At book value without adjustment (minimal or no charge or adjustment)	34,813,862	—	—	34,813,862	1.1%
(2) Not subject to discretionary withdrawal	3,131,919,401	—	—	3,131,919,401	96.7%
(3) Total (gross: direct + assumed)	3,238,087,420	—	517,818	3,238,605,238	100.0%
(4) Reinsurance ceded	85,060,390	—	—	85,060,390	
(5) Total net	$ 3,153,027,030	$ —	$ 517,818	$ 3,153,544,848	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date	$ —	$ —	$ —	$ —	

D. Life & accident & health annual statement:

(1)	Exhibit 5, annuities section, total (net)	$ 25,767,958,071
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	—
(3)	Exhibit 7 deposit-type contracts, line 14, Column 1	3,153,027,033
(4)	Subtotal	$ 28,920,985,104
	Separate accounts annual statement	
(5)	Exhibit 3 line 0299999, Column 2	639,411,605
(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	517,818
(11)	Subtotal	$ 639,929,423
(12)	Combined total	$ 29,560,914,527

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The Company's life reserves by withdrawal characteristics, including those held in separate account liabilities as of December 31, 2019, are summarized as follows:

	General Account			Separate Account - Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
(A) Subject to discretionary withdrawal, surrender values, or policy loans						
(1) Term policies with cash value	$ —	$ 1,148,199	$ 7,982,888	$ —	$ —	$ —
(2) Universal life	1,132,134,377	1,131,910,043	1,245,665,336	4,667,269,200	4,667,269,200	4,667,269,200
(3) Universal life with secondary guarantees	960,105,476	606,148,141	1,387,015,444	—	—	—
(4) Indexed universal life	—	—	—	—	—	—
(5) Indexed universal life with secondary guarantees	228,924,915	142,994,876	171,781,175	—	—	—
(6) Indexed life	—	—	—	—	—	—
(7) Other permanent cash value life insurance	—	59,773,972	62,896,495	—	—	—
(8) Variable life	—	—	—	—	—	—
(9) Variable universal life	30,814,617	30,814,617	32,629,700	602,953,469	597,953,548	598,038,686
(10) Misc. reserves	—	4,669,382	4,669,084	—	—	—
(B) Not subject to discretionary withdrawal or no cash value						
(1) Term policies without cash value	XXX	XXX	412,967,316	XXX	XXX	—
(2) Accidential death benefits	XXX	XXX	237,311	XXX	XXX	—
(3) Disability - active lives	XXX	XXX	1,003,570	XXX	XXX	—
(4) Disability - disabled lives	XXX	XXX	32,275,824	XXX	XXX	—
(5) Misc. reserves	XXX	XXX	267,609,979	XXX	XXX	—
(C) Total (gross direct + assumed)	2,351,979,385	1,977,459,230	3,626,734,122	5,270,222,669	5,265,222,748	5,265,307,886
(D) Reinsurance ceded	—	—	1,126,983,003	—	—	—
Total (net) (C) - (D)	$2,351,979,385	$1,977,459,230	$2,499,751,119	$5,270,222,669	$5,265,222,748	$5,265,307,886

F. Life & Accident & Health Annual Statement

(1) Exhibit 5 Life Insurance Section Total (net)	$ 2,374,254,246
(2) Exhibit 5 Accidental Death Benefits Section, Total (net)	237,311
(3) Exhibit 5 Disability - Active Lives Section, Total (net)	1,003,570
(4) Exhibit 5 Disability - Disabled Lives Section, Total (net)	31,664,562
(5) Exhibit 5 Misc Reserves, Total (net)	92,591,430
(6) Subtotal	$ 2,499,751,119

Separate Account Annual Statement

(7) Exhibit 3 line 0199999, Column 2	$ 5,265,307,886
(8) Exhibit 3, line 0499999, Column 2	—
(9) Exhibit 3, line 0599999, Column 2	—
(10) Subtotal (Lines (7) to (9))	5,265,307,886
(11) Combined Total (6) and (10)	$ 7,765,059,005

NOTES TO FINANCIAL STATEMENTS

34. Premium and Annuity Considerations Deferred and Uncollected

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

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

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

35. Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for the Company's variable universal life, variable life, variable annuities, registered indexed 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. For registered indexed annuities, the Company allows the excess of assets over reserves and other liabilities up to certain threshold to remain within the separate account. The amount accumulated over and above the required policy account values or reserve are not considered to be legally insulated.

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

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,667,269,199	$ 129,252,772	$ 4,796,521,971
Registered indexed annuities	115,720,280	16,656,876	132,377,156
Variable annuities	524,596,966	—	524,596,966
Variable COLI	475,838,536	—	475,838,536
Variable universal life	113,540,038	—	113,540,038
Variable life	13,685,779	—	13,685,779
Total	$ 5,910,650,798	$ 145,909,648	$ 6,056,560,446

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 universal life	309,276,242	—	309,276,242
Variable COLI	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

NOTES TO FINANCIAL STATEMENTS

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

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

a.	2019	$ 10,699
b.	2018	8,788
c.	2017	6,016
d.	2016	2,939
e.	2015	3,502

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

Year ending	Separate Account Guarantees
2019	$ 448,450
2018	501,435
2017	884,468
2016	708,215
2015	761,711

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.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

		2019	2018
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 424,723,728	$ 297,112,044
b.	Transfers from Separate Accounts (Page 4, Line 10)	352,191,629	333,752,419
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ 72,532,099	$ (36,640,375)

2. Reconciling Adjustments:

a.	Deposits in free look period	$ (2,885,054)	$ 2,885,054
b.	Timing differences between general and separate account	168,822	(496,509)
	Total	$ (2,716,232)	$ 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) $ 69,815,867 $ (34,251,830)

36. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2019 and December 31, 2018 was $9,308,631 and $8,078,775 respectively, and is included in accident and health reserves. The Company incurred $7,006,601 and paid $6,487,994 of loss/claim adjustment expenses in the current year, of which $2,383,180 of the paid amount was attributable to insured or covered events of prior years. For the year ended December 31, 2018, $6,487,994 of loss/claim adjustment expense was incurred and $5,167,559 was paid, of which $1,913,978 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?
Jacob Anderson, FSA, MAAA
AVP and Senior Actuary
Symetra Life Insurance Company
777 108th Ave 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 37

12.13 Total book/adjusted carrying value $ 73,358,239

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 $ 602,843
- 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 $ 69,548,000
25.28 On deposit with states $ 6,882,556
25.29 On deposit with other regulatory bodies $ 0
25.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 31,358,547
25.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 2,277,570,890
25.32 Other $ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

26.4 If the response to 26.3 is YES, does the reporting entity utilize:
26.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
26.42 Permitted accounting practice Yes [ ] No [ ]
26.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Internal Symetra Investment Team	I
MetLife Investment Management, LLC	U
Principal Global Investors, LLC	U
Principal Real Estate Investors, LLC	U
Wellington Management Company, LLP	U
Tortoise Capital Advisors, LLC	U
J. P. Morgan Investment Management Inc.	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Management, LLC	EAU072Q8FCR1S0XGYJ21	SEC	DS
107038	J. P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	DS
109002	Principal Global Investors, LLC	549300BABI0ZPCNHMB89	SEC	DS
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
123711	Tortoise Capital Advisors, LLC	2549002CG0ZK5RQVXG26	SEC	DS

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

29.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	27,312,300,348	29,012,453,546	1,700,153,198
30.2 Preferred stocks	108,041,761	104,610,623	(3,431,138)
30.3 Totals	27,420,342,109	29,117,064,169	1,696,722,060

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

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

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

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

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

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

32.2 If no, list exceptions:

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

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

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

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

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

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

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 839,932

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

1 Name	2 Amount Paid
Moody's Analytics Inc.	255,742
Moody's Investors Service	262,500
SP Dow Jones Indices LLC	221,948

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? $ 1,909,922

37.2 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

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 54,469

38.2 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	20,791

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	433,313,378	649,953,864
2.2	Premium Denominator	4,138,516,765	268,701,769
2.3	Premium Ratio (2.1/2.2)	0.107	2.419
2.4	Reserve Numerator	124,311,744	153,217,956
2.5	Reserve Denominator	28,505,405,496	26,976,550,131
2.6	Reserve Ratio (2.4/2.5)	0.004	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. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit 5 Letters of Credit	6 Trust Agreements	7 Other
Symetra Reinsurance Corporation	00000	IA	235,083,671	0	0	235,083,671

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

7.1 Direct Premium Written $ 661,112,791
7.2 Total Incurred Claims $ 191,169,742
7.3 Number of Covered Lives 172,941

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $ 0
9.22 Received $ 7,611,315

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

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

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

11. For stock reporting entities only:

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

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

12.11 Cash $ 1,652,900,000
12.12 Stock $ 0

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	35,737,588	32,130,904	28,887,936	25,229,167	22,306,776
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	25,956,179	25,331,956	26,187,249	26,385,329	26,897,499
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	58,920,436	53,309,408	48,821,845	33,921,341	27,309,168
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	120,614,203	110,772,268	103,897,030	85,535,837	76,513,443
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated				XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	4,305,174	4,011,231	4,338,172	3,555,082	3,268,888
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	2,972,361	1,158,549	1,204,992	1,241,378	1,409,240
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	14,220,525	10,888,178	18,288,551	10,217,156	8,490,598
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	21,498,060	16,057,958	23,831,715	15,013,616	13,168,726
	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)	428,152,896	110,066,837	387,801,902	336,090,049	304,346,087
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,968,131,629	(804,286,689)	2,860,017,336	3,332,139,321	3,586,137,508
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	129,075,185	116,531,810	90,119,588	66,122,602	50,820,569
17.2	Group annuities (Line 20.4, Col. 7)	20,863,719	22,373,412	23,847,084	25,059,992	27,422,231
18.1	A & H-group (Line 20.4, Col. 8)	591,992,907	823,684,416	754,052,012	661,929,638	617,888,340
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	300,429	331,983	383,307	427,253	464,048
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,138,516,765	268,701,769	4,116,221,229	4,421,768,855	4,587,078,783
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	36,185,339,559	32,201,493,688	30,868,082,052	28,835,671,479	26,471,773,498
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	34,189,509,917	30,215,720,506	28,776,054,754	26,882,660,426	24,500,366,859
23.	Aggregate life reserves (Page 3, Line 1)	28,275,507,689	26,700,241,190	25,446,844,429	23,648,336,989	21,351,903,169
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	168,723,408	148,457,141	115,118,091	88,287,812	31,386,287
25.	Deposit-type contract funds (Page 3, Line 3)	3,153,027,033	1,840,102,645	1,873,553,639	1,935,612,443	2,001,560,587
26.	Asset valuation reserve (Page 3, Line 24.01)	351,149,512	233,674,934	338,050,404	335,880,642	290,628,240
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)	2,136,618,222	2,121,566,314	2,213,910,267	2,077,383,954	2,076,501,462
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,682,804,261	1,657,958,029	1,883,300,843	2,478,579,969	2,804,110,325
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,507,979,486	2,372,534,085	2,567,225,339	2,426,600,663	2,378,534,595
31.	Authorized control level risk - based capital	298,685,179	296,267,011	304,625,644	293,510,632	280,374,184
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	76.8	78.9	75.7	76.2	77.7
33.	Stocks (Lines 2.1 and 2.2)	1.3	1.1	3.2	3.2	3.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.6	18.0	18.1	17.6	17.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.7	0.7	1.0	0.9	0.4
37.	Contract loans (Line 6)	0.1	0.2	0.2	0.2	0.2
38.	Derivatives (Page 2, Line 7)	1.3	0.6	1.2	1.1	0.5
39.	Other invested assets (Line 8)	0.9	0.4	0.5	0.7	0.8
40.	Receivables for securities (Line 9)	0.3	0.1	0.1	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
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),	167,535,130	157,965,060	135,864,796	133,970,473	138,054,151
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	167,535,130	157,965,060	135,864,796	133,970,473	138,054,151
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)	118,933,222	90,215,177	91,771,165	130,269,702	112,167,656
53. Total admitted assets (Page 2, Line 28, Col. 3)	42,241,900,005	37,859,874,158	36,482,771,553	34,289,243,454	31,806,855,857
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	1,331,779,526	1,260,157,349	1,239,845,023	1,179,730,484	1,090,994,310
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	236,615,530	(3,165,151)	95,747,801	(10,238,238)	(6,348,344)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	2,677,132	(145,166,071)	85,443,840	47,521,560	(47,893,426)
57. Total of above Lines 54, 55 and 56	1,571,072,188	1,111,826,127	1,421,036,664	1,217,013,806	1,036,752,540
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	2,790,168,788	2,830,329,806	2,476,713,683	2,206,826,639	2,001,174,790
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	415,223,118	557,844,996	516,609,906	411,392,660	393,662,799
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	115,117,863	(131,508,059)	248,795,368	265,736,406	187,460,829
61. Increase in A & H reserves (Line 19, Col. 6)	20,266,267	40,676,198	26,830,280	56,901,525	15,867,638
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	(38)	3,407	3,389	3,790	3,613
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	16.2	345.0	15.1	13.9	12.3
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.2	4.9	3.5	4.2	4.5
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	72.5	72.8	71.8	70.8	66.5
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)	29.1	23.8	24.4	26.4	25.0
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	240,783,645	238,523,829	189,782,634	174,911,552	123,317,433
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	297,163,141	254,149,780	200,450,317	154,569,052	131,245,543
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	247,884	331,514	333,632	389,581	567,679
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	531,453	521,388	500,100	766,015	867,646
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(49,938,675)	(63,436,324)	(78,749,156)	(108,167,557)	(117,762,788)
74. Ordinary - individual annuities (Page 6, Col. 4)	(31,271,331)	(89,966,235)	228,556,832	146,843,524	265,604,015
75. Ordinary-supplementary contracts	XXX	(1,129,075)	177,846	(332,152)	(560,990)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	6,022,834	(871,028)	(9,413,481)	(3,839,828)	(6,925,103)
78. Group annuities (Page 6, Col. 5)	(6,961,534)	(7,638,851)	(8,031,278)	(8,646,710)	(13,545,902)
79. A & H-group (Page 6.5, Col. 3)		47,233,478	39,297,519	27,342,058	84,773,468
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	16,150,508	296,186	262,527	418,643	313,998
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	(65,998,198)	(115,511,849)	172,100,809	53,617,978	211,896,698

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 2019 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2019

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	661,276,793		139,133,503		800,410,296
2. Annuity considerations	2,970,356,181		20,863,719		2,991,219,900
3. Deposit-type contract funds	126,479,553	XXX	806,349	XXX	127,285,902
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,758,112,528		160,803,570		3,918,916,098
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,958				2,958
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	180				180
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,397				3,397
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)	3,397				3,397
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	195,026,586		101,507,598		296,534,183
10. Matured endowments	121,518				121,518
11. Annuity benefits	341,021,974		8,111,900		349,133,874
12. Surrender values and withdrawals for life contracts	2,146,247,561		78,095,628		2,224,343,190
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	519,355				519,355
15. Totals	2,682,936,994		187,715,127		2,870,652,121
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		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year	146	27,602,334			201	8,624,323			347	36,226,657
17. Incurred during current year	1,548	190,674,121			2,980	100,124,818			4,528	290,798,939
Settled during current year:										
18.1 By payment in full	1,564	195,148,104			2,982	101,507,598			4,546	296,655,702
18.2 By payment on compromised claims										
18.3 Totals paid	1,564	195,148,104			2,982	101,507,598			4,546	296,655,702
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,564	195,148,104			2,982	101,507,598			4,546	296,655,702
19. Unpaid Dec. 31, current year (16+17-18.6)	130	23,128,351			199	7,241,543			329	30,369,895
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	179,556	57,274,837,926		(a)	1,172	53,309,076,911			180,728	110,583,914,837
21. Issued during year	5,605	7,277,535,098			143	14,220,525,475			5,748	21,498,060,573
22. Other changes to in force (Net)	(12,082)	(2,858,605,972)			(145)	(8,609,165,932)			(12,227)	(11,467,771,904)
23. In force December 31 of current year	173,079	61,693,767,052		(a)	1,170	58,920,436,454			174,249	120,614,203,506

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	960,201,465	958,749,190		689,694,738	754,748,706
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	306,209	322,727		219,605	322,278
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)	306,209	322,727		219,605	322,278
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	960,507,674	959,071,917		689,914,343	755,070,984

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 43,168 .

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			180,240	57,462,860			1,196	1,103,130	53,309,408	110,772,268
2. Issued during year			5,605	7,277,535			143	249,246	14,220,525	21,498,060
3. Reinsurance assumed				547						547
4. Revived during year			462	174,317						174,317
5. Increased during year (net)				99,470						99,470
6. Subtotals, Lines 2 to 5			6,067	7,551,869			143	249,246	14,220,525	21,772,394
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)			186,307	65,014,729			1,339	1,352,376	67,529,933	132,544,662
Deductions during year:										
10. Death			1,443	190,372			XXX	2,551	88,544	278,916
11. Maturity			36	238			XXX			238
12. Disability							XXX			
13. Expiry			442	22,566						22,566
14. Surrender			5,151	1,207,951				39	1,398	1,209,349
15. Lapse			6,156	1,899,835			120	110,292	6,954,493	8,854,328
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)							49	10,933	1,565,062	1,565,062
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			13,228	3,320,962			169	123,815	8,609,497	11,930,459
21. In force end of year (b) (Line 9 minus Line 20)			173,079	61,693,767			1,170	1,228,561	58,920,436	120,614,203
22. Reinsurance ceded end of year	XXX		XXX	34,731,487	XXX		XXX	XXX	981,400	35,712,887
23. Line 21 minus Line 22	XXX		XXX	26,962,280	XXX	(a)	XXX	XXX	57,939,036	84,901,316
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	12
25. Other paid-up insurance			5,734	37,142
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			2,170	61,871
28. Term policies - other	1,234	2,958,905	65,720	25,567,271
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX	13,456	XXX	312,591
31. Totals (Lines 27 to 30)	1,234	2,972,361	67,890	25,941,733
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	830	14,446
34. Totals, whole life and endowment	4,371	4,305,174	104,359	35,737,588
35. Totals (Lines 31 to 34)	5,605	7,277,535	173,079	61,693,767

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	7,277,535		61,693,613	154
38. Credit Life (Group and Individual)				
39. Group	14,220,525		58,920,436	
40. Totals (Lines 36 to 39)	21,498,060		120,614,049	154

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	127,985
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,228,561	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	105,258

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Face amount as of last policy anniversary

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

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48. Waiver of Premium			6,321	619,474			729,206	43,428,011
49. Disability Income			183	236				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	6,504	(a) 619,710		(a)	729,206	(a) 43,428,011

(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		78		
2. Issued during year		31		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)		109		
Deductions during year:				
6. Decreased (net)		13		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)		13		
9. In force end of year		96		
10. Amount on deposit		(a) 5,001,392		(a)
11. Income now payable				
12. Amount of income payable	(a)	(a) 4,730	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	35,708	209,308	4,478	18,295
2. Issued during year	1,169	19,083	3	215
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	36,877	228,391	4,481	18,510
Deductions during year:				
6. Decreased (net)	2,464	18,160	222	1,169
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	2,464	18,160	222	1,169
9. In force end of year	34,413	210,231	4,259	17,341
Income now payable:				
10. Amount of income payable	(a) 630,598,236	XXX	XXX	(a) 7,905,734
Deferred fully paid:				
11. Account balance	XXX	(a) 21,138,017,760	XXX	(a) 35,446,858
Deferred not fully paid:				
12. Account balance	XXX	(a) 1,097,607,917	XXX	(a) 695,188,406

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	2,413,113	852,544,532			532	357,359
2. Issued during year	556,588	253,890,071				
3. Reinsurance assumed	7,005	1,094,818				
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	2,976,706	XXX		XXX	532	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	389,081	XXX		XXX	56	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	389,081	XXX		XXX	56	XXX
10. In force end of year	2,587,625	(a) 967,469,155		(a)	476	(a) 322,450

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	372	68
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	372	68
Deductions During Year:		
6. Decreased (net)	132	5
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	132	5
9. In force end of year	240	63
10. Amount of account balance	(a) 74,415,037	(a) 330,134

(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	134,865,184
2.	Current year's realized pre-tax capital gains/(losses) of $ 139,922,712 transferred into the reserve net of taxes of $ 29,383,769	110,538,943
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)	245,404,127
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	26,520,290
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	218,883,837

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.	2019	18,901,526	7,618,764		26,520,290
2.	2020	17,810,102	13,041,568		30,851,670
3.	2021	15,522,609	11,105,237		26,627,846
4.	2022	12,916,219	9,917,673		22,833,892
5.	2023	10,980,139	8,712,606		19,692,745
6.	2024	9,466,784	7,486,977		16,953,761
7.	2025	9,456,092	6,417,167		15,873,259
8.	2026	8,821,896	5,734,472		14,556,368
9.	2027	8,049,293	4,945,212		12,994,505
10.	2028	6,969,099	4,144,209		11,113,308
11.	2029	5,901,880	3,284,791		9,186,671
12.	2030	4,759,943	2,857,039		7,616,982
13.	2031	3,682,948	2,693,344		6,376,292
14.	2032	2,757,836	2,584,260		5,342,096
15.	2033	2,293,873	2,422,258		4,716,131
16.	2034	1,590,290	2,317,945		3,908,235
17.	2035	946,858	2,112,891		3,059,749
18.	2036	364,617	1,863,169		2,227,786
19.	2037	(282,349)	1,612,734		1,330,385
20.	2038	(830,893)	1,339,350		508,457
21.	2039	(1,057,474)	1,068,708		11,234
22.	2040	(967,974)	927,564		(40,410)
23.	2041	(836,134)	943,637		107,503
24.	2042	(716,691)	935,446		218,755
25.	2043	(562,358)	965,640		403,282
26.	2044	(422,852)	959,478		536,626
27.	2045	(315,188)	890,744		575,556
28.	2046	(202,522)	708,959		506,437
29.	2047	(102,153)	508,996		406,843
30.	2048	(30,232)	309,033		278,801
31.	2049 and Later		109,072		109,072
32.	Total (Lines 1 to 31)	134,865,184	110,538,943		245,404,128

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	175,469,774	43,618,199	219,087,973	11,315,107	3,271,857	14,586,964	233,674,937
2. Realized capital gains/(losses) net of taxes - General Account	241,914,137	(133,237)	241,780,900	(4,135,824)	(2,530,813)	(6,666,637)	235,114,264
3. Realized capital gains/(losses) net of taxes - Separate Accounts	5,016,390		5,016,390				5,016,390
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	1,396,667		1,396,667	3,439,969	620,753	4,060,722	5,457,388
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(57,248)		(57,248)				(57,248)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	47,204,879	9,573,575	56,778,454		426,357	426,357	57,204,811
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	470,944,599	53,058,537	524,003,135	10,619,252	1,788,153	12,407,405	536,410,542
9. Maximum reserve	235,462,049	55,480,273	290,942,322	20,600,834	39,606,354	60,207,188	351,149,510
10. Reserve objective	139,079,232	42,683,115	181,762,347	20,350,461	39,111,746	59,462,207	241,224,554
11. 20% of (Line 10 - Line 8)	(66,373,073)	(2,075,084)	(68,448,158)	1,946,242	7,464,719	9,410,960	(59,037,197)
12. Balance before transfers (Lines 8 + 11)	404,571,525	50,983,452	455,554,977	12,565,494	9,252,872	21,818,366	477,373,345
13. Transfers	(42,885,643)	4,496,821	(38,388,822)	8,035,340	30,353,482	38,388,822	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(126,223,833)		(126,223,833)				(126,223,833)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	235,462,049	55,480,273	290,942,322	20,600,834	39,606,354	60,207,188	351,149,512

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	482,809,938	XXX	XXX	482,809,938	0.0000		0.0000		0.0000	
2.	1	Highest Quality	13,873,238,607	XXX	XXX	13,873,238,607	0.0005	6,936,619	0.0016	22,197,182	0.0033	45,781,687
3.	2	High Quality	12,240,265,240	XXX	XXX	12,240,265,240	0.0021	25,704,557	0.0064	78,337,698	0.0106	129,746,812
4.	3	Medium Quality	520,752,891	XXX	XXX	520,752,891	0.0099	5,155,306	0.0263	13,695,409	0.0376	19,579,749
5.	4	Low Quality	178,217,463	XXX	XXX	178,217,463	0.0245	4,366,328	0.0572	10,194,039	0.0817	14,560,367
6.	5	Lower Quality	15,549,266	XXX	XXX	15,549,266	0.0630	979,604	0.1128	1,753,957	0.1880	2,923,262
7.	6	In or Near Default	1,466,943	XXX	XXX	1,466,943	0.0000		0.2370	347,665	0.2370	347,665
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)	27,312,300,348	XXX	XXX	27,312,300,348	XXX	43,142,414	XXX	126,525,950	XXX	212,939,542
		PREFERRED STOCK										
10.	1	Highest Quality	36,634,936	XXX	XXX	36,634,936	0.0005	18,317	0.0016	58,616	0.0033	120,895
11.	2	High Quality	65,906,824	XXX	XXX	65,906,824	0.0021	138,404	0.0064	421,804	0.0106	698,612
12.	3	Medium Quality	5,500,000	XXX	XXX	5,500,000	0.0099	54,450	0.0263	144,650	0.0376	206,800
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	108,041,760	XXX	XXX	108,041,760	XXX	211,172	XXX	625,070	XXX	1,026,308
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	11,227,444	XXX	XXX	11,227,444	0.0005	5,614	0.0016	17,964	0.0033	37,051
27.	1	Highest Quality	6,615,241	XXX	XXX	6,615,241	0.0005	3,308	0.0016	10,584	0.0033	21,830
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	17,842,685	XXX	XXX	17,842,685	XXX	8,921	XXX	28,548	XXX	58,881
34.		Total (Lines 9 + 17 + 25 + 33)	27,438,184,793	XXX	XXX	27,438,184,793	XXX	43,362,507	XXX	127,179,568	XXX	214,024,731

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,654,766,096		XXX	5,654,766,096	0.0011	6,220,243	0.0057	32,232,167	0.0074	41,845,269
44.		Commercial Mortgages - All Other - CM2 - High Quality	492,941,527		XXX	492,941,527	0.0040	1,971,766	0.0114	5,619,533	0.0149	7,344,829
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	76,731,517		XXX	76,731,517	0.0069	529,447	0.0200	1,534,630	0.0257	1,972,000
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	11,237,573		XXX	11,237,573	0.0120	134,851	0.0343	385,449	0.0428	480,968
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	2,322,720		XXX	2,322,720	0.0480	111,491	0.0868	201,612	0.1371	318,445
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	6,237,999,433		XXX	6,237,999,433	XXX	8,967,798	XXX	39,973,391	XXX	51,961,511
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	6,237,999,433		XXX	6,237,999,433	XXX	8,967,798	XXX	39,973,391	XXX	51,961,511

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	107,893,950	XXX	XXX	107,893,950	0.0000		0.1838 (a)	19,834,145	0.1838 (a)	19,834,145
2.		Unaffiliated - Private	473,383	XXX	XXX	473,383	0.0000		0.1945	92,073	0.1945	92,073
3.		Federal Home Loan Bank	69,548,000	XXX	XXX	69,548,000	0.0000		0.0061	424,243	0.0097	674,616
4.		Affiliated - Life with AVR	167,535,130	XXX	XXX	167,535,130	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	345,450,463			345,450,463	XXX		XXX	20,350,461	XXX	20,600,834
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	18,242,698	XXX	XXX	18,242,698	0.0005	9,121	0.0016	29,188	0.0033	60,201
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	18,242,698	XXX	XXX	18,242,698	XXX	9,121	XXX	29,188	XXX	60,201
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	66,108,150			66,108,150	0.0063	416,481	0.0120	793,298	0.0190	1,256,055
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	119,763			119,763	0.0063	755	0.0120	1,437	0.0190	2,275
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	66,227,913			66,227,913	XXX	417,236	XXX	794,735	XXX	1,258,330
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	242,327,991	XXX		242,327,991	0.0000		0.1580	38,287,823	0.1580	38,287,823
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	242,327,991	XXX		242,327,991	XXX		XXX	38,287,823	XXX	38,287,823
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	326,798,602			326,798,602	XXX	426,357	XXX	39,111,746	XXX	39,606,354

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

ASSET VALUATION RESERVE

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

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
AA6114869/AA6120468	18L0287 & 18L0286	NJ	2018	25,000,000		182,226	Pending Litigation
0199999. Death Claims - Ordinary				25,000,000		182,226	XXX
0599999. Death Claims - Disposed Of				25,000,000		182,226	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				25,000,000		182,226	XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				25,000,000		182,226	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: 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	596,641,609	XXX	596,341,180	XXX		XXX		XXX		XXX	300,429	XXX		XXX		XXX		XXX
2. Premiums earned	600,443,841	XXX	600,146,387	XXX		XXX		XXX		XXX	297,454	XXX		XXX		XXX		XXX
3. Incurred claims	436,320,166	72.7	436,091,272	72.7							228,894	77.0						
4. Cost containment expenses	6,781	0.0	6,781	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	436,326,947	72.7	436,098,053	72.7							228,894	77.0						
6. Increase in contract reserves	(827,346)	(0.1)	(692,216)	(0.1)							(135,130)	(45.4)						
7. Commissions (a)	31,660,685	5.3	31,660,516	5.3							169	0.1						
8. Other general insurance expenses	114,753,130	19.1	114,753,130	19.1														
9. Taxes, licenses and fees	28,437,837	4.7	28,437,837	4.7														
10. Total other expenses incurred	174,851,652	29.1	174,851,483	29.1							169	0.1						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(9,907,412)	(1.7)	(10,110,933)	(1.7)							203,521	68.4						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(9,907,412)	(1.7)	(10,110,933)	(1.7)							203,521	68.4						
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	58,311					58,311			
2. Advance premiums	2,356,386	2,356,386							
3. Reserve for rate credits	4,327,916	4,327,916							
4. Total premium reserves, current year	6,742,613	6,684,302				58,311			
5. Total premium reserves, prior year	3,567,354	3,506,068				61,286			
6. Increase in total premium reserves	3,175,259	3,178,234				(2,975)			
B. Contract Reserves:									
1. Additional reserves (a)	3,028,454	2,037,060				991,394			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	3,028,454	2,037,060				991,394			
4. Total contract reserves, prior year.	3,855,800	2,729,276				1,126,524			
5. Increase in contract reserves	(827,346)	(692,216)				(135,130)			
C. Claim Reserves and Liabilities:									
1. Total current year	289,890,075	289,235,008				655,067			
2. Total prior year	297,694,594	297,163,141				531,453			
3. Increase	(7,804,519)	(7,928,133)				123,614			

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	130,440,532	130,338,807				101,725			
1.2 On claims incurred during current year	313,684,153	313,680,598				3,555			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	110,590,997	110,444,838				146,159			
2.2 On claims incurred during current year	179,299,078	178,790,170				508,908			
3. Test:									
3.1 Lines 1.1 and 2.1	241,031,529	240,783,645				247,884			
3.2 Claim reserves and liabilities, December 31, prior year	297,694,594	297,163,141				531,453			
3.3 Line 3.1 minus Line 3.2	(56,663,065)	(56,379,496)				(283,569)			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	792,921	792,921							
2. Premiums earned	792,921	792,921							
3. Incurred claims	770,253	770,253							
4. Commissions	175,721	175,721							
B. Reinsurance Ceded:									
1. Premiums written	366,402,527	366,380,229				22,298			
2. Premiums earned	366,402,527	366,380,229				22,298			
3. Incurred claims	319,520,465	319,427,081				93,384			
4. Commissions	48,625,653	48,625,653							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	717,570,943		37,499,435	755,070,378
2. Beginning Claim Reserves and Liabilities	340,539,220		1,071,757	341,610,977
3. Ending Claim Reserves and Liabilities	405,593,188		1,174,430	406,767,618
4. Claims Paid	652,516,975		37,396,762	689,913,737
B. Assumed Reinsurance:				
5. Incurred Claims	770,253			770,253
6. Beginning Claim Reserves and Liabilities	520,851			520,851
7. Ending Claim Reserves and Liabilities	213,178			213,178
8. Claims Paid	1,077,926			1,077,926
C. Ceded Reinsurance:				
9. Incurred Claims	319,427,081		93,384	319,520,465
10. Beginning Claim Reserves and Liabilities	47,577,067		540,304	48,117,371
11. Ending Claim Reserves and Liabilities	195,880,634		566,529	196,447,163
12. Claims Paid	171,123,514		67,159	171,190,673
D. Net:				
13. Incurred Claims	398,914,115		37,406,051	436,320,166
14. Beginning Claim Reserves and Liabilities	293,483,004		531,453	294,014,457
15. Ending Claim Reserves and Liabilities	209,925,732		607,901	210,533,633
16. Claims Paid	482,471,387		37,329,603	519,800,990
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	398,920,895		37,406,052	436,326,947
18. Beginning Reserves and Liabilities	293,483,003		531,453	294,014,456
19. Ending Reserves and Liabilities	209,925,731		607,901	210,533,632
20. Paid Claims and Cost Containment Expenses	482,478,167		37,329,604	519,807,771

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	CO/I	FA		1,897,128				
66168	41-0417830	06/01/1981	Minnesota Life Insurance Company	MN	OTH/G	OL	183,510		1,880			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	COFW/I	OL	186,754,791	102,659,392		19,000		102,659,392
0899999. General Account - U.S. Non-Affiliates							186,938,301	104,556,520	1,880	19,000		102,659,392
1099999. Total General Account - Non-Affiliates							186,938,301	104,556,520	1,880	19,000		102,659,392
1199999. Total General Account							186,938,301	104,556,520	1,880	19,000		102,659,392
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							186,938,301	104,556,520	1,880	19,000		102,659,392
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							186,938,301	104,556,520	1,880	19,000		102,659,392

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	616,061			202,957		
67369	59-1031071	05/01/2015	CIGNA Health and Life Insurance Company	CT	QA/G	SLEL	176,860			10,221		
0899999. U.S. Non-Affiliates							792,921			213,178		
1099999. Total - Non-Affiliates							792,921			213,178		
1199999. Total U.S. (Sum of 0399999 and 0899999)							792,921			213,178		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							792,921			213,178		

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	505,000	
0199999. Life and Annuity - U.S. Affiliates - Captive					505,000	
0399999. Total Life and Annuity - U.S. Affiliates					505,000	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					505,000	
86258	13-2572994	01/01/2009	General Re Life Corp.	CT		34,899
88340	59-2859797	02/01/2013	Hannover Life Reassur Co of Amer	FL	402,307	
70815	06-0838648	01/01/2011	Hartford Life & Accident Ins Co	CT		1,000
65676	35-0472300	01/01/1984	Lincoln Natl Life Ins Co	IN		48,866
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	692,486	970,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	682,676	3,430,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	50,016	195,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	722,755	95,625
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO		4,965
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	9,006	41,000
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO		35,003
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	463,231	630,806
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	678,716	225,000
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	57,587	
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO		5,100
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	250,192	
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	8,503	12,750
97071	13-3126819	07/01/2008	SCOR Global Life USA Reins Co	DE		4,965
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	(94,865)	
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	250,604	500,000
71706	57-0290111	06/01/1970	Standard Life & Cas Ins Co	UT	833	
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	53,338	84,021
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO		9,929
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	85,944	9,000
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	MO	268,204	
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	97,796	519,125
0899999. Life and Annuity - U.S. Non-Affiliates					4,679,329	6,857,054
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	4,185,250	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					4,185,250	
1099999. Total Life and Annuity - Non-Affiliates					8,864,579	6,857,054
1199999. Total Life and Annuity					9,369,579	6,857,054
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 Haelth & Life Insurance Co	MI		12,079
88340	59-2859797	10/01/2018	Hannover Life Reassurance Co of America	FL	2,569,802	3,727,046
70815	06-0838648	01/01/2011	Hartford Life & Accident Insurance Co	CT		400
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc	MA	305,091	593,955
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Co.	IN	47,166	
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Co	IL	10,569	
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		22,400
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	1,025,653	45,980
93572	43-1235868	01/01/2018	RGA Reinsurance Company	MO		724
93572	43-1235868	01/01/2019	RGA Reinsurance Company	MO		15,200
82627	06-0839705	06/26/2016	Swiss Re Life & Health America, Inc.	MO	67,699	4,694
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Co	MI	75,330,464	77,796,272
1999999. Accident and Health - U.S. Non-Affiliates					79,356,444	82,218,750
2199999. Total Accident and Health - Non-Affiliates					79,356,444	82,218,750
2299999. Total Accident and Health					79,356,444	82,218,750
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					84,540,773	89,075,804
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					4,185,250	
9999999 Totals - Life, Annuity and Accident and Health					88,726,023	89,075,804

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	596,382,157	235,083,671	216,866,679	10,815,398				178,103,349
0199999. General Account - Authorized U.S. Affiliates - Captive							596,382,157	235,083,671	216,866,679	10,815,398				178,103,349
90581	91-1079693	04/01/2018	Symetra Natl Life Ins Co	IA	OTH/I	AXXX				2,280,015				
0299999. General Account - Authorized U.S. Affiliates - Other										2,280,015				
0399999. Total General Account - Authorized U.S. Affiliates							596,382,157	235,083,671	216,866,679	13,095,413				178,103,349
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							596,382,157	235,083,671	216,866,679	13,095,413				178,103,349
68365	04-2729166	07/01/1999	AXA Corp Solutions Life Reins Co	DE	OTH/I	VA				35,316				
60348	22-1771521	01/01/2009	Ace Life Insurance Company	CT	YRT/I	XXXLO	1,000,000	2,601	2,337	3,887				
62308	06-0303370	01/01/1995	Connecticut Gen Life Ins Co	CT	OTH/I	VA				239				
62308	06-0303370	07/01/1996	Connecticut Gen Life Ins Co	CT	OTH/I	VA				11,087				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	DIS				34				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	AXXX	19,811,350	59,570	53,599	147,923				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	XXXLO	250,000	1,625	1,474	2,612				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	OL	795,218	3,964	4,229	24,740				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	DIS				82				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	AXXX	2,315,181	25,909	24,476	31,728				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	XXXLO	88,890,250	312,955	324,719	393,374				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	OL	250,000	1,341	1,220	1,465				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	ADB				2,325				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	AXXX	227,061	766	672	1,927				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	XXXLO	84,378,180	220,483	203,540	284,298				
86258	13-2572994	07/01/2012	General Re Life Corp.	CT	YRT/I	AXXX	62,020,072	288,895	247,976	346,837				
86258	13-2572994	06/01/2014	General Re Life Corp.	CT	YRT/I	AXXX	4,172,244	1,480	1,306	2,848				
88340	59-2859797	02/01/2013	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	443,337,094	597,090	466,990	715,864				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	685,705,877	1,065,765	893,483	989,967				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,327,950	183,437	58,693	306				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	FA		26,021,152	15,037,766	1,212,223				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	IA		9,886,625	15,287,079	564,116				
88340	59-2859797	08/01/2018	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	94,858,925	110,097	22,971	38,260				
70815	06-0838648	01/01/2006	Hartford Life & Accident Ins Co	CT	CO/G	OL	212,080	25,742	34,725					
70815	06-0838648	01/01/2011	Hartford Life & Accident Ins Co	CT	CO/G	OL	125,284,600	227,317	318,658	245,584				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	12,820,111			167,486			356,447	
65676	35-0472300	01/01/1963	Lincoln Natl Life Ins Co	IN	YRT/I	OL	386							
65676	35-0472300	02/01/1982	Lincoln Natl Life Ins Co	IN	YRT/I	OL	471,850	4,884	4,304	19,566				
65676	35-0472300	01/01/1983	Lincoln Natl Life Ins Co	IN	ACO/I	FA		3,537,001	3,660,429	6,600				
65676	35-0472300	03/01/1983	Lincoln Natl Life Ins Co	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln Natl Life Ins Co	IN	YRT/I	ADB				1,035				
65676	35-0472300	01/01/1984	Lincoln Natl Life Ins Co	IN	YRT/I	OL	54,425,836	58,982	66,423	706,455				
65676	35-0472300	10/31/1985	Lincoln Natl Life Ins Co	IN	CO/I	OL	320,000	3,610	14,127	2,609				
65676	35-0472300	11/01/1986	Lincoln Natl Life Ins Co	IN	YRT/I	OL	37,141			319				
65676	35-0472300	07/01/1998	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO			23,305	(14,347)				
65676	35-0472300	07/01/1998	Lincoln Natl Life Ins Co	IN	YRT/I	OL	100,000	356	334	678				
65676	35-0472300	01/01/2000	Lincoln Natl Life Ins Co	IN	CO/I	ADB				831				
65676	35-0472300	01/01/2000	Lincoln Natl Life Ins Co	IN	CO/I	XXXL	922,273,520	10,658,617	15,363,871	1,813,321				
65676	35-0472300	01/01/2000	Lincoln Natl Life Ins Co	IN	YRT/I	AXXX	11,246,205	57,896	51,164	80,111				
65676	35-0472300	01/01/2000	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO	2,650,000	36,720	98,196	(808,197)				
93580	84-0849721	04/01/2017	M Life Insurance Company	CO	YRT/I	OL	31,026,190	67,084	47,407	47,086				
66346	58-0828824	12/01/1988	Munich Amer Reassur Co	GA	CO/I	OL	464,651	824	753	4,866				
66346	58-0828824	01/01/1998	Munich Amer Reassur Co	GA	YRT/I	DIS				178				
66346	58-0828824	01/01/1998	Munich Amer Reassur Co	GA	YRT/I	AXXX	17,025,923	88,003	78,547	142,937				
66346	58-0828824	01/01/1998	Munich Amer Reassur Co	GA	YRT/I	XXXLO	64,410,000	310,865	315,675	379,035				
66346	58-0828824	01/01/1998	Munich Amer Reassur Co	GA	YRT/I	OL	4,400,933	7,420	6,717	36,581				
66346	58-0828824	07/01/1999	Munich Amer Reassur Co	GA	OTH/I	VA				89,145				
66346	58-0828824	04/02/2007	Munich Amer Reassur Co	GA	YRT/I	OL	73,927			145				
66346	58-0828824	09/17/2018	Munich Amer Reassur Co	GA	YRT/I	XXXLO	724,031,934	322,277	43,885	93,296				

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
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	383,184,213	621,405	505,765	659,676				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	OL	166,185	89,073	30,075	136				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	XXXLO	3,000,000			5,039				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,155,502	1,721	1,565	8,530				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXLO			5,927	2,005				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	3,514,150	17,547	34,278	32,849				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	98,307	371	348	460				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	7,971,947	45,349	55,483	72,348				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	ADB				1,921				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	1,324,860,233	13,522,917	23,724,033	3,721,743				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	OL								
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	60,103	799	737	1,304				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXLO	22,575,000	266,231	440,140	(104,070)				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,223,356	10,788	10,536	21,174				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	ADB				123				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	80,477,884	359,802	1,343,506	372,067				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	OL								
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX								
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXLO			342	(3,626)				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	ADB				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	32,536,776	401,459	478,212	741,942				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	858,849	5,972	4,426	10,430				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	ADB				1,738				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	4,064,316,650	115,917,130	127,021,119	7,340,759				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,349,465	8,207	7,405	17,929				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	7,556,188	21,776	20,135	44,544				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	26,365,750	563,309	307,146	(9,011)				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	172,853,500	3,357,470	3,644,019	697,659				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	ADB				1,091				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXXL	1,445,279,491	26,833,025	29,929,039	2,650,745				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,423,387	8,839	8,421	18,807				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	19,552,376	269,062	170,607	(2,298)				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	27,957,081	161,224	148,408	258,975				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	2,301,887	6,120	5,609	7,922				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	ADB				6,748				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	5,000,380,804	7,759,238	7,393,800	7,465,223				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	17,053,600	16,206	16,266	26,317				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	ADB				1,905				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	89,295,097	243,331	223,108	331,999				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	217,474,591	1,117,994	977,728	1,391,795				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	100,000			91				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	53,190,000	95,617	87,722	83,495				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	503,778,500	358,202	424,752	5,087,539				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	180,675,000			2,898,083				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	1,146,241,801	2,114,377	1,645,160	2,098,489				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	498,554	250,893	91,509	494				
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	171,450,000			1,315,463				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	487,605,267	215,772	29,228	60,999				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	ADB				103				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	OL	2,172,354	10,469	9,471	57,124				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	DIS								
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	250,000	1,618	1,467	3,254				
97071	13-3126819	07/01/1986	SCOR Global Life USA Reins Co	DE	YRT/I	OL	64,631	209	197	847				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	OL	1,994,658	5,993	5,428	22,825				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	DIS				204				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				55				

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
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,590,860	5,323	5,191	29,122				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	OL	2,685,245	10,692	13,104	45,905				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				84				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,407,469	5,498	5,962	25,689				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	150,000	1,007	1,520	1,035				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	OL	12,055,620	26,991	27,238	100,452				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				36				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	5,458,110	19,360	17,323	34,652				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	30,360,000	148,743	171,433	194,335				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	OL	388,407	753	700	4,036				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	4,175,338	47,667	43,456	57,029				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	17,525,000	85,728	78,096	71,723				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	OL	100,000	161	151	219				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	ADB				71				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	XXXL	26,892,940	709,517	716,179	80,743				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	DIS				275				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	397,771	1,816	1,628	2,605				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	OL	80,704	108	66	57				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	25,500	310	249	22				
64688	75-6020048	03/01/2003	SCOR Global Life Amer Reins Co	DE	YRT/I	AXXX	2,971,560	8,935	8,040	12,961				
64688	75-6020048	07/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	AXXX	10,931,791	24,608	22,264	40,130				
64688	75-6020048	07/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	XXXLO	45,750	101	94	84				
64688	75-6020048	07/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	OL	460,000	786	725	413				
64688	75-6020048	09/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	ADB				368				
64688	75-6020048	09/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	AXXX	7,932,419	30,552	19,938	54,042				
64688	75-6020048	09/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	XXXLO	523,373,823	715,609	690,011	721,111				
64688	75-6020048	09/01/2008	SCOR Global Life Amer Reins Co	DE	YRT/I	OL	2,431,920	2,609	443	533				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	ADB				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	145,928,048	2,602,263	2,664,964	193,509				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	DIS				431				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	545,817	2,648	2,441	3,013				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	691,503	1,503	1,424	1,457				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	ADB				288				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	XXXL	732,453,667	18,089,735	19,994,505	893,362				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	DIS				3,768				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	AXXX	40,012,017	145,469	124,032	136,950				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	400,000	1,182	2,924	(7,153)				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	2,126,441	6,464	6,002	5,071				
68713	84-0499703	09/01/2002	Security Life of Denver Ins Co	CO	YRT/I	AXXX								
82627	06-0839705	12/01/1971	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	10,987	366	352	464				
82627	06-0839705	06/25/1979	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	57,188			1,064				
82627	06-0839705	01/01/1980	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	99,000			1,791				
82627	06-0839705	07/01/1980	Swiss Re Life & Hlth Amer Inc	MO	CO/I	OL	49,000							
82627	06-0839705	02/01/1982	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	56,680	306	273	1,301				
82627	06-0839705	07/01/1984	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	ADB				64				
82627	06-0839705	07/01/1984	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	8,603,238	32,283	39,915	160,259				
82627	06-0839705	01/01/1985	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	337,694	728	724	12,101				
82627	06-0839705	04/01/1985	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,179,238	13,178	17,793	25,392				
82627	06-0839705	07/01/1986	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,271,357	2,797	2,704	12,327				
82627	06-0839705	01/01/1987	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX								
82627	06-0839705	01/01/1987	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	246,742	3,648	3,293	6,964				
82627	06-0839705	01/01/1990	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	7,403,510	11,952	12,063	58,221				
82627	06-0839705	01/01/1990	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	41,533,000	328,560	333,654	486,852				
82627	06-0839705	01/01/1990	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	46,205,287	112,000	114,135	444,407				
82627	06-0839705	04/01/1995	Swiss Re Life & Hlth Amer Inc	MO	OTH/I	VA				241				
82627	06-0839705	12/01/1995	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	173,369,354			1,737,836				

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
82627	06-0839705	07/01/1996	Swiss Re Life & Hlth Amer Inc	MO	OTH/I	VA				13,985				
82627	06-0839705	03/01/2002	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	15,193,399	56,091	80,215	(16,900)				
82627	06-0839705	03/01/2002	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	75,000	88	81	248				
82627	06-0839705	01/01/2006	Swiss Re Life & Hlth Amer Inc	MO	CO/I	ADB				157				
82627	06-0839705	01/01/2006	Swiss Re Life & Hlth Amer Inc	MO	CO/I	XXXL	96,802,407	2,636,917	2,701,487	249,764				
82627	06-0839705	01/01/2006	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	33,972	24	77	(124)				
82627	06-0839705	01/01/2006	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	2,692,500	49,918	19,412	15,467				
82627	06-0839705	04/01/2007	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	5,643,700			51,366				
82627	06-0839705	07/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	22,232,973	74,823	67,583	133,672				
82627	06-0839705	07/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	460,000	786	725	551				
82627	06-0839705	09/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	ADB				1,127				
82627	06-0839705	09/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	8,854,276	33,080	21,361	91,392				
82627	06-0839705	09/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	XXXLO	914,007,602	1,349,425	1,272,998	1,630,482				
82627	06-0839705	09/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	4,892,936	5,884	3,291	4,279				
82627	06-0839705	06/01/2012	Swiss Re Life & Hlth Amer Inc	MO	OTH/I	VA				7,418				
82627	06-0839705	07/01/2012	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	448,874,215	1,957,152	1,685,233	1,976,846				
82627	06-0839705	02/01/2013	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	299,090,988	404,734	317,525	509,996				
82627	06-0839705	05/01/2015	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	AXXX	793,748,166	1,341,578	1,110,412	1,263,308				
82627	06-0839705	05/01/2015	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	5,322,424	170,799	62,356	298				
86231	39-0989781	01/01/1980	Transamerica Life Ins Co	IA	YRT/I	OL	41,847			4,689				
86231	39-0989781	02/01/1982	Transamerica Life Ins Co	IA	YRT/I	OL	354,999	2,844	6,087	25,647				
80659	82-4533188	07/01/2008	US Business of Canada Life Assur	MI	YRT/I	AXXX	3,572,261	9,910	8,593	15,229				
80659	82-4533188	07/01/2008	US Business of Canada Life Assur	MI	YRT/I	XXXLO								
80659	82-4533188	07/01/2008	US Business of Canada Life Assur Co	MI	YRT/I	OL	460,000	786	725	419				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	771,246,039	1,161,663	949,468	1,181,191				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	OL	3,329,884	187,326	54,573	283				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	XXXLO	250,826,665	113,212	14,448	42,095				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	ADB				421				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXXL	590,646,388	14,550,891	14,825,057	927,806				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	DIS				3,241				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	3,242,980	12,869	12,536	31,962				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXXLO	2,669,255	39,823	34,564	(10,279)				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,807,037	4,782	4,378	6,951				
0899999. General Account - Authorized U.S. Non-Affiliates							25,074,719,734	276,238,229	299,962,361	59,074,802			356,447	
1099999. Total General Account - Authorized Non-Affiliates							25,074,719,734	276,238,229	299,962,361	59,074,802			356,447	
1199999. Total General Account Authorized							25,671,101,891	511,321,900	516,829,040	72,170,215			356,447	178,103,349
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	2,291,803,206	469,367,433	408,543,246	24,759,626				351,585,446
71706	57-0290111	06/01/1970	Standard Life & Cas Ins Co	UT	YRT/I	OL	93,760			6,182				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,291,896,966	469,367,433	408,543,246	24,765,808				351,585,446
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				280,964				
00000		07/01/2018	Resolution Re Ltd.	BMU	MCO/I	OA							5,209,371,161	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										280,964			5,209,371,161	
2199999. Total General Account - Unauthorized Non-Affiliates							2,291,896,966	469,367,433	408,543,246	25,046,772			5,209,371,161	351,585,446
2299999. Total General Account Unauthorized							2,291,896,966	469,367,433	408,543,246	25,046,772			5,209,371,161	351,585,446
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	COFW/I	AXXX	2,524,283,575	168,937,454		144,240,398				143,596,835
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	YRT/I	AXXX	5,225,604,517	16,800,996		3,132,484				
3199999. General Account - Certified Non-U.S. Non-Affiliates							7,749,888,092	185,738,450		147,372,882				143,596,835
3299999. Total General Account - Certified Non-Affiliates							7,749,888,092	185,738,450		147,372,882				143,596,835
3399999. Total General Account Certified							7,749,888,092	185,738,450		147,372,882				143,596,835

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3499999. Total General Account Authorized, Unauthorized and Certified							35,712,886,949	1,166,427,783	925,372,286	244,589,869			5,209,727,608	673,285,630
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)							27,962,998,857	980,689,333	925,372,286	96,936,023			356,447	529,688,795
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							7,749,888,092	185,738,450		147,653,846			5,209,371,161	143,596,835
9999999 - Totals							35,712,886,949	1,166,427,783	925,372,286	244,589,869			5,209,727,608	673,285,630

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
84824	04-6145677	12/01/1988	Commonwealth Ann & Life Ins Co	MA	QA/G	LTDI			10,591				
68322	84-0467907	12/01/1985	Great West Life & Ann Ins Co	CO	QA/G	LTDI			6,161				
88340	59-2859797	10/01/2018	Hannover Life Reassur Co of Amer	FL	OTH/G	SLEL	9,833,175						
70815	06-0838648	01/01/2011	Hartford Life & Accident Ins Co	CT	QA/G	A	108,678						
70815	06-0838648	03/01/2011	Hartford Life & Accident Ins Co	CT	QA/G	LTDI			560,087				
65676	35-0472300	10/05/1987	Lincoln Natl Life Ins Co	IN	OTH/G	A	2,662						
65676	35-0472300	01/01/1995	Lincoln Natl Life Ins Co	IN	OTH/I	LTDI	22,298		539,338				
65978	13-5581829	12/01/1990	Metropolitan Life Ins Co	NY	QA/G	LTDI			26,821				
66346	58-0828824	12/01/1990	Munich Amer Reassur Co	GA	QA/G	LTDI			165,015				
68381	36-0883760	12/01/1987	Reliance Standard Life Ins Co	IL	QA/G	LTDI			6,311,678				
68381	36-0883760	01/01/2012	Reliance Standard Life Ins Co	IL	QA/G	LTDI			76,581				
68381	36-0883760	04/01/2012	Reliance Standard Life Ins Co	IL	QA/G	LTDI			1,735,910				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	OTH/G	A	543,081						
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	(474)						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	3,452						
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	(2)						
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	1,126,015						
93572	43-1235868	01/01/2018	RGA Reinsurance Company	MO	OTH/G	SLEL	64,210						
82627	06-0839705	06/26/2016	Swiss Re Life & Health America, Inc.	MO	OTH/G	LTDI	1,955,951		4,657,192				
34894	06-1117063	12/01/1997	Trenwick Amer Reins Corp	CT	QA/G	LTDI			48,239				
62235	01-0278678	12/01/1982	Unum Life Ins Co of Amer	ME	QA/G	LTDI			20,754,333				
80659	82-4533188	01/01/2019	US Business of Canada Life Assur Co	MI	QA/G	SLEL	351,084,767		336,152				78,132,424
0899999. General Account - Authorized U.S. Non-Affiliates							364,743,813		35,228,098				78,132,424
1099999. Total General Account - Authorized Non-Affiliates							364,743,813		35,228,098				78,132,424
1199999. Total General Account Authorized							364,743,813		35,228,098				78,132,424
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	HPHC Insurance Company	MA	QA/G	SLEL	2,278,141						
60134	38-3291563	01/01/2015	Alliance Health & Life Ins Co	MI	QA/G	SLEL	549,547						57,554
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,827,688						57,554
2199999. Total General Account - Unauthorized Non-Affiliates							2,827,688						57,554
2299999. Total General Account Unauthorized							2,827,688						57,554
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							367,571,501		35,228,098				78,189,978
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													

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	Domi-ciliary Juris-diction	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
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)							367,571,501		35,228,098				78,189,978
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							367,571,501		35,228,098				78,189,978

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	469,367,433			469,367,433			123,168,583	351,585,446		461,744	469,367,433
0899999. General Account - Life and Annuity U.S. Non-Affiliates				469,367,433			469,367,433		XXX	123,168,583	351,585,446		461,744	469,367,433
00000		07/01/2018	Resolution Re Ltd							722,346,103			8,981,890	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX	722,346,103			8,981,890	
1099999. Total General Account - Life and Annuity Non-Affiliates				469,367,433			469,367,433		XXX	845,514,686	351,585,446		9,443,634	469,367,433
1199999. Total General Account Life and Annuity				469,367,433			469,367,433		XXX	845,514,686	351,585,446		9,443,634	469,367,433
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 & Life Ins Co		12,079		12,079				57,554		45,475	12,079
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc		899,046		899,046			925,103			324,243	899,046
1999999. General Account - Accident and Health U.S. Non-Affiliates					911,125		911,125		XXX	925,103	57,554		369,718	911,125
2199999. Total General Account - Accident and Health Non-Affiliates					911,125		911,125		XXX	925,103	57,554		369,718	911,125
2299999. Total General Account Accident and Health					911,125		911,125		XXX	925,103	57,554		369,718	911,125
2399999. Total General Account				469,367,433	911,125		470,278,558		XXX	846,439,789	351,643,000		9,813,352	470,278,558
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)				469,367,433	911,125		470,278,558		XXX	124,093,686	351,643,000		831,462	470,278,558
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX	722,346,103			8,981,890	
9999999 - Totals				469,367,433	911,125		470,278,558		XXX	846,439,789	351,643,000		9,813,352	470,278,558

(a)

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

NONE

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	2	05/09/2018	10.0	185,738	4,185	22,270	212,193	116	212,077	21,208					166,510		166,510	78.5	100.0	212,077	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								185,738	4,185	22,270	212,193	116	212,077	21,208			XXX		166,510		166,510	XXX	XXX	212,077	
1099999. Total General Account - Life and Annuity Non-Affiliates								185,738	4,185	22,270	212,193	116	212,077	21,208			XXX		166,510		166,510	XXX	XXX	212,077	
1199999. Total General Account Life and Annuity								185,738	4,185	22,270	212,193	116	212,077	21,208			XXX		166,510		166,510	XXX	XXX	212,077	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								185,738	4,185	22,270	212,193	116	212,077	21,208			XXX		166,510		166,510	XXX	XXX	212,077	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								185,738	4,185	22,270	212,193	116	212,077	21,208			XXX		166,510		166,510	XXX	XXX	212,077	
9999999 - Totals								185,738	4,185	22,270	212,193	116	212,077	21,208			XXX		166,510		166,510	XXX	XXX	212,077	

(a)

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

NONE

SCHEDULE S - PART 6

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

	1 2019	2 2018	3 2017	4 2016	5 2015
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	612,161	4,466,021	94,991	65,322	103,915
2. Commissions and reinsurance expense allowances	56,424	(248,975)	5,894	9,582	13,606
3. Contract claims	386,912	81,891	119,490	76,231	80,420
4. Surrender benefits and withdrawals for life contracts	(692)	(845)	(178)	(10)	(155)
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(21,177)	3,976,803	28	24	26
7. Increase in aggregate reserve for life and accident and health contracts	230,714	407,402	20,188	(41,336)	19,248
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	92,284	17,030	8,304	16,013	18,587
9. Aggregate reserves for life and accident and health contracts	1,201,656	963,511	556,098	535,910	577,246
10. Liability for deposit-type contracts	85,060	97,401	15	19	24
11. Contract claims unpaid	89,076	12,209	17,999	14,887	8,306
12. Amounts recoverable on reinsurance	88,726	13,893	17,655	10,831	15,983
13. Experience rating refunds due or unpaid	27,588	6,910	5,666	5,197	3,537
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	711	904	786	721	1,170
16. Unauthorized reinsurance offset		4,355	4,467	1	
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	351,643	320,126	4,380	3,563	2,938
19. Letters of credit (L)					
20. Trust agreements (T)	846,440	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)	166,510				
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	35,551,259,215		35,551,259,215
2.	Reinsurance (Line 16)	231,858,825	(231,858,825)	
3.	Premiums and considerations (Line 15)	(40,226,669)	92,283,773	52,057,104
4.	Net credit for ceded reinsurance	XXX	1,011,071,367	1,011,071,367
5.	All other admitted assets (balance)	442,448,188		442,448,188
6.	Total assets excluding Separate Accounts (Line 26)	36,185,339,559	871,496,315	37,056,835,874
7.	Separate Account assets (Line 27)	6,056,560,446		6,056,560,446
8.	Total assets (Line 28)	42,241,900,005	871,496,315	43,113,396,320
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	28,444,231,097	1,201,650,557	29,645,881,654
10.	Liability for deposit-type contracts (Line 3)	3,153,027,033	85,060,390	3,238,087,423
11.	Claim reserves (Line 4)	161,564,329	89,075,803	250,640,132
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	3,424,246		3,424,246
14.	Other contract liabilities (Line 9)	232,262,353	(9,050,600)	223,211,753
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	351,643,000	(351,643,000)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	143,596,835	(143,596,835)	
19.	All other liabilities (balance)	1,699,761,024		1,699,761,024
20.	Total liabilities excluding Separate Accounts (Line 26)	34,189,509,917	871,496,315	35,061,006,232
21.	Separate Account liabilities (Line 27)	5,910,771,866		5,910,771,866
22.	Total liabilities (Line 28)	40,100,281,783	871,496,315	40,971,778,098
23.	Capital & surplus (Line 38)	2,141,618,222	XXX	2,141,618,222
24.	Total liabilities, capital & surplus (Line 39)	42,241,900,005	871,496,315	43,113,396,320
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,201,650,557		
26.	Claim reserves	89,075,803		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	85,060,390		
30.	Other contract liabilities	(9,050,600)		
31.	Reinsurance ceded assets	231,858,825		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	1,598,594,975		
34.	Premiums and considerations	92,283,773		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	351,643,000		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	143,596,835		
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	587,523,608		
41.	Total net credit for ceded reinsurance	1,011,071,367		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	7,579,221	56,426,066	10,019,888		74,025,175	1,997,163
2.	Alaska AK	L	2,296,512	4,092,859	5,718,683		12,108,054	
3.	Arizona AZ	L	24,539,514	72,007,423	21,311,507		117,858,445	2,319,491
4.	Arkansas AR	L	5,776,112	21,662,808	6,503,988		33,942,908	1,249,314
5.	California CA	L	97,903,279	498,272,249	65,036,518		661,212,046	15,079,678
6.	Colorado CO	L	19,178,365	44,913,160	24,766,628		88,858,152	1,970,777
7.	Connecticut CT	L	10,425,889	57,398,279	10,543,951		78,368,120	3,405,122
8.	Delaware DE	L	57,624,403	17,135,799	1,332,766		76,092,967	209,197
9.	District of Columbia DC	L	822,440	1,855,326	3,536,407		6,214,173	
10.	Florida FL	L	69,694,366	354,827,820	78,010,340		502,532,525	28,315,099
11.	Georgia GA	L	13,162,927	84,601,389	25,814,711		123,579,026	6,488,549
12.	Hawaii HI	L	8,843,217	5,210,313	675,079		14,728,610	150,000
13.	Idaho ID	L	5,031,471	15,591,601	3,529,586		24,152,658	173,286
14.	Illinois IL	L	33,310,708	138,753,723	49,602,764		221,667,195	3,477,660
15.	Indiana IN	L	18,058,523	45,116,719	44,293,968		107,469,209	2,251,664
16.	Iowa IA	L	8,211,650	12,526,240	8,859,034		29,596,924	1,433,101
17.	Kansas KS	L	5,722,493	8,270,572	4,497,680		18,490,745	503,112
18.	Kentucky KY	L	8,278,414	29,306,916	12,464,076		50,049,405	1,269,212
19.	Louisiana LA	L	6,327,613	30,754,992	11,695,621		48,778,226	482,156
20.	Maine ME	L	1,799,329	19,864,890	2,896,709		24,560,928	1,091,744
21.	Maryland MD	L	8,437,862	56,004,703	30,298,548		94,741,114	1,226,689
22.	Massachusetts MA	L	14,535,187	72,952,634	24,539,459		112,027,279	1,387,317
23.	Michigan MI	L	17,905,598	136,856,140	30,452,746		185,214,483	2,831,095
24.	Minnesota MN	L	23,539,150	18,389,627	6,233,293		48,162,070	1,463,100
25.	Mississippi MS	L	2,982,678	7,765,813	3,716,823		14,465,314	1,997,477
26.	Missouri MO	L	14,029,591	22,460,192	12,647,176		49,136,959	975,370
27.	Montana MT	L	2,823,251	3,207,311	9,476,314		15,506,876	
28.	Nebraska NE	L	5,823,185	3,806,040	4,207,513		13,836,738	
29.	Nevada NV	L	8,785,885	21,504,319	8,593,986		38,884,190	1,508,110
30.	New Hampshire NH	L	1,869,138	18,958,624	7,511,570		28,339,332	756,947
31.	New Jersey NJ	L	28,595,834	192,583,427	41,138,123		262,317,384	1,856,151
32.	New Mexico NM	L	2,002,410	9,347,927	2,019,537		13,369,874	456,364
33.	New York NY	N	5,258,504	237,640	11,447,758		16,943,902	
34.	North Carolina NC	L	17,413,089	75,877,333	32,538,650		125,829,072	3,592,613
35.	North Dakota ND	L	3,261,484	3,840,615	520,752		7,622,851	250,000
36.	Ohio OH	L	17,506,192	131,740,162	29,332,462		178,578,816	4,503,776
37.	Oklahoma OK	L	16,721,414	13,035,248	13,004,718		42,761,380	
38.	Oregon OR	L	8,368,680	44,789,301	15,606,473		68,764,454	2,111,614
39.	Pennsylvania PA	L	25,334,384	163,929,120	28,283,245		217,546,749	4,234,770
40.	Rhode Island RI	L	1,985,834	16,242,902	1,862,102		20,090,838	520,495
41.	South Carolina SC	L	8,362,156	31,009,882	8,299,110		47,671,149	375,979
42.	South Dakota SD	L	4,144,271	1,253,276	487,098		5,884,645	
43.	Tennessee TN	L	13,436,543	53,047,704	20,591,886		87,076,133	5,156,452
44.	Texas TX	L	67,027,625	164,104,785	82,262,790		313,395,200	5,122,138
45.	Utah UT	L	9,780,388	20,119,415	15,445,644		45,345,447	1,652,587
46.	Vermont VT	L	534,208	3,181,344	2,299,183		6,014,735	
47.	Virginia VA	L	14,164,580	43,525,901	31,045,154		88,735,634	1,779,503
48.	Washington WA	L	31,336,313	96,809,562	37,552,551		165,698,426	5,257,933
49.	West Virginia WV	L	1,881,414	9,376,475	2,378,606		13,636,495	911,922
50.	Wisconsin WI	L	16,179,448	33,655,318	50,147,225		99,981,991	841,129
51.	Wyoming WY	L	1,603,504	2,704,304	5,367,088		9,674,896	4,650,047
52.	American Samoa AS	N						
53.	Guam GU	N	5,847				5,847	
54.	Puerto Rico PR	L	7,791		21,252		29,043	
55.	U.S. Virgin Islands VI	N	16,267		68,417		84,684	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	29,554	313,712	521		343,787	
58.	Aggregate Other Alien OT	XXX	134,593				134,593	
59.	Subtotal	XXX	800,410,296	2,991,219,900	960,507,674		4,752,137,870	127,285,902
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	180				180	
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	519,355		16,518		535,873	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	800,929,831	2,991,219,900	960,524,192		4,752,673,923	127,285,902
96.	Plus reinsurance assumed	XXX		1,880	797,020		798,900	
97	Totals (All Business)	XXX	800,929,831	2,991,221,780	961,321,212		4,753,472,822	127,285,902
98.	Less reinsurance ceded	XXX	93,569,503	2,107,013	232,651,937		328,328,453	
99.	Totals (All Business) less Reinsurance Ceded	XXX	707,360,328	2,989,114,767	(c) 728,669,275		4,425,144,370	127,285,902
	DETAILS OF WRITE-INS							
58001.	ZZZ OTHER ALIEN	XXX	134,593				134,593	
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	134,593				134,593	
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: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	7,579,221	56,426,066	3,509,134		1,997,163	69,511,584
2.	Alaska	AK	2,296,512	4,092,859	1,969,099			8,358,471
3.	Arizona	AZ	24,539,514	72,007,423	1,533,760		2,319,491	100,400,188
4.	Arkansas	AR	5,776,112	21,662,808	3,574,160		1,249,314	32,262,395
5.	California	CA	97,903,279	498,272,249	5,763,205		15,079,678	617,018,412
6.	Colorado	CO	19,178,365	44,913,160	1,657,624		1,970,777	67,719,925
7.	Connecticut	CT	10,425,889	57,398,279	1,167,764		3,405,122	72,397,055
8.	Delaware	DE	57,624,403	17,135,799	176,930		209,197	75,146,329
9.	District of Columbia	DC	822,440	1,855,326	219,339			2,897,104
10.	Florida	FL	69,694,366	354,827,820	6,679,917		28,315,099	459,517,201
11.	Georgia	GA	13,162,927	84,601,389	1,712,023		6,488,549	105,964,887
12.	Hawaii	HI	8,843,217	5,210,313	437,803		150,000	14,641,334
13.	Idaho	ID	5,031,471	15,591,601	539,272		173,286	21,335,630
14.	Illinois	IL	33,310,708	138,753,723	3,669,683		3,477,660	179,211,773
15.	Indiana	IN	18,058,523	45,116,719	6,412,084		2,251,664	71,838,990
16.	Iowa	IA	8,211,650	12,526,240	1,773,623		1,433,101	23,944,614
17.	Kansas	KS	5,722,493	8,270,572	1,190,906		503,112	15,687,083
18.	Kentucky	KY	8,278,414	29,306,916	2,836,400		1,269,212	41,690,941
19.	Louisiana	LA	6,327,613	30,754,992	2,757,350		482,156	40,322,110
20.	Maine	ME	1,799,329	19,864,890	267,873		1,091,744	23,023,836
21.	Maryland	MD	8,437,862	56,004,703	1,163,674		1,226,689	66,832,928
22.	Massachusetts	MA	14,535,187	72,952,634	3,360,311		1,387,317	92,235,449
23.	Michigan	MI	17,905,598	136,856,140	4,488,605		2,831,095	162,081,437
24.	Minnesota	MN	23,539,150	18,389,627	1,094,549		1,463,100	44,486,426
25.	Mississippi	MS	2,982,678	7,765,813	879,434		1,997,477	13,625,402
26.	Missouri	MO	14,029,591	22,460,192	1,048,917		975,370	38,514,070
27.	Montana	MT	2,823,251	3,207,311	410,952			6,441,514
28.	Nebraska	NE	5,823,185	3,806,040	1,935,134			11,564,359
29.	Nevada	NV	8,785,885	21,504,319	1,474,678		1,508,110	33,272,991
30.	New Hampshire	NH	1,869,138	18,958,624	798,278		756,947	22,382,987
31.	New Jersey	NJ	28,595,834	192,583,427	2,306,239		1,856,151	225,341,651
32.	New Mexico	NM	2,002,410	9,347,927	181,080		456,364	11,987,781
33.	New York	NY	5,258,504	237,640	972,029			6,468,173
34.	North Carolina	NC	17,413,089	75,877,333	3,844,721		3,592,613	100,727,756
35.	North Dakota	ND	3,261,484	3,840,615	88,824		250,000	7,440,922
36.	Ohio	OH	17,506,192	131,740,162	5,214,138		4,503,776	158,964,267
37.	Oklahoma	OK	16,721,414	13,035,248	3,977,691			33,734,353
38.	Oregon	OR	8,368,680	44,789,301	651,415		2,111,614	55,921,010
39.	Pennsylvania	PA	25,334,384	163,929,120	4,833,315		4,234,770	198,331,590
40.	Rhode Island	RI	1,985,834	16,242,902	235,301		520,495	18,984,531
41.	South Carolina	SC	8,362,156	31,009,882	598,142		375,979	40,346,161
42.	South Dakota	SD	4,144,271	1,253,276	100,145			5,497,692
43.	Tennessee	TN	13,436,543	53,047,704	5,217,283		5,156,452	76,857,982
44.	Texas	TX	67,027,625	164,104,785	7,250,963		5,122,138	243,505,511
45.	Utah	UT	9,780,388	20,119,415	796,996		1,652,587	32,349,386
46.	Vermont	VT	534,208	3,181,344	177,619			3,893,171
47.	Virginia	VA	14,164,580	43,525,901	2,136,878		1,779,503	61,606,862
48.	Washington	WA	31,336,313	96,809,562	8,966,417		5,257,933	142,370,225
49.	West Virginia	WV	1,881,414	9,376,475	149,793		911,922	12,319,603
50.	Wisconsin	WI	16,179,448	33,655,318	3,205,839		841,129	53,881,735
51.	Wyoming	WY	1,603,504	2,704,304	124,724		4,650,047	9,082,579
52.	American Samoa	AS						
53.	Guam	GU	5,847					5,847
54.	Puerto Rico	PR	7,791		3,894			11,685
55.	U.S. Virgin Islands	VI	16,267		68,417			84,684
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	29,554	313,712				343,266
58.	Aggregate Other Alien	OT	134,593					134,593
59.	Total		800,410,296	2,991,219,900	115,604,341		127,285,902	4,034,520,438

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
Symetra Investment Management Company	84-2356467		DE	100% Symetra Financial Corporation
Hometown Plaza Retail Center, LLC	35-2670516		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

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	
			84-2356467				SYMETRA INVESTMENT MANAGEMENT COMPANY	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			35-2670516				HOMETOWN PLAZA RETAIL CENTER, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			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	

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)
68608	91-0742147	SYMETRA LIFE INSURANCE COMPANY		(10,000,000)				2,731,505			(7,268,495)	235,588,671
90581	91-1079693	SYMETRA NATIONAL LIFE INSURANCE COMPANY						2,287,599			2,287,599	
	47-2354842	SYMETRA REINSURANCE CORPORATION		10,000,000				(5,019,104)			4,980,896	(235,588,671)
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	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? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
50.	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]	6 8 6 0 8 2 0 1 9 4 2 0 0 0 0 0 0
13.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	6 8 6 0 8 2 0 1 9 3 6 0 0 0 0 0 0
14.	Trusteed Surplus Statement [Document Identifier 490]	6 8 6 0 8 2 0 1 9 4 9 0 0 0 0 0 0
18.	Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]	6 8 6 0 8 2 0 1 9 4 4 3 0 0 0 0 0
19.	Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	6 8 6 0 8 2 0 1 9 4 4 4 0 0 0 0 0
20.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 8 6 0 8 2 0 1 9 4 4 5 0 0 0 0 0
22.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 8 6 0 8 2 0 1 9 4 4 7 0 0 0 0 0
23.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 8 6 0 8 2 0 1 9 4 4 8 0 0 0 0 0
27.	Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	6 8 6 0 8 2 0 1 9 4 5 2 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

6860820194530000

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

6860820194360000

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

6860820194370000

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]

6860820194540000

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

6860820194950000

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

6860820193650000

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

6860820192240000

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

6860820192250000

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

6860820192260000

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

6860820193060000

43. Credit Insurance Experience Exhibit [Document Identifier 230]

6860820192300000

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

6860820192160000

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

6860820192170000

49. Variable Annuities Supplement [Document Identifier 286]

6860820192860000

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. Other assets	10,279,851	10,279,851		
2597. Summary of remaining write-ins for Line 25 from overflow page	10,279,851	10,279,851		

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Accrued interest on policy claims	390,645	445,963
2505. Founders premium benefit certificates	3,717	3,474
2597. Summary of remaining write-ins for Line 25 from overflow page	394,362	449,437

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304. Contributions	855,082		364,640		1,200		1,220,922
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	855,082		364,640		1,200		1,220,922

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	482,810,379	1.358	482,810,379		482,810,379	1.358
1.02 All other governments	78,537,745	0.221	78,537,745		78,537,745	0.221
1.03 U.S. states, territories and possessions, etc. guaranteed	7,489,613	0.021	7,489,613		7,489,613	0.021
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	30,767,665	0.087	30,767,665		30,767,665	0.087
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	851,698,610	2.396	851,698,610		851,698,610	2.396
1.06 Industrial and miscellaneous	25,591,913,376	71.986	25,591,913,376		25,591,913,376	71.986
1.07 Hybrid securities	261,948,372	0.737	261,948,372		261,948,372	0.737
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds	495,927	0.001	495,927		495,927	0.001
1.10 Unaffiliated Bank loans	6,638,660	0.019	6,638,660		6,638,660	0.019
1.11 Total long-term bonds	27,312,300,348	76.825	27,312,300,348		27,312,300,348	76.825
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	108,041,761	0.304	108,041,761		108,041,761	0.304
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	108,041,761	0.304	108,041,761		108,041,761	0.304
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	107,467,028	0.302	107,467,028		107,467,028	0.302
3.02 Industrial and miscellaneous Other (Unaffiliated)	70,021,383	0.197	70,021,383		70,021,383	0.197
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	167,535,130	0.471	167,535,130		167,535,130	0.471
3.05 Mutual funds	426,922	0.001	426,922		426,922	0.001
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	345,450,463	0.972	345,450,463		345,450,463	0.972
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	6,237,999,433	17.546	6,237,999,433		6,237,999,433	17.546
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans	6,237,999,433	17.546	6,237,999,433		6,237,999,433	17.546
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	612,395,113	1.723	612,395,113		612,395,113	1.723
6.02 Cash equivalents (Schedule E, Part 2)	1,295	0.000	1,295		1,295	0.000
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	612,396,408	1.723	612,396,408		612,396,408	1.723
7. Contract loans	50,154,301	0.141	50,154,301		50,154,301	0.141
8. Derivatives (Schedule DB)	464,863,253	1.308	464,863,253		464,863,253	1.308
9. Other invested assets (Schedule BA)	326,798,601	0.919	326,798,601		326,798,601	0.919
10. Receivables for securities	93,313,964	0.262	93,254,647		93,254,647	0.262
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	35,551,318,532	100.000	35,551,259,215		35,551,259,215	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,686,809,220
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,076,484,338	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	19,246,064	1,095,730,402
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		544,371,534
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	168,655	168,655
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,237,999,433
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		6,237,999,433
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,237,999,433

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		120,678,726
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	238,036,423	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	13,658,394	251,694,817
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		521
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	796,082	
	5.2 Totals, Part 3, Column 9	(10,526)	785,556
6.	Total gain (loss) on disposals, Part 3, Column 19		165,783
7.	Deduct amounts received on disposals, Part 3, Column 16		17,160,280
8.	Deduct amortization of premium and depreciation		26,154,389
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	3,212,133	
	10.2 Totals, Part 3, Column 11		3,212,133
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		326,798,601
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		326,798,601

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		25,233,572,022
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,878,675,413
3.	Accrual of discount		19,837,040
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(358,720)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(1,461,951)	
	4.4. Part 4, Column 11	5,301,276	3,480,604
5.	Total gain (loss) on disposals, Part 4, Column 19		117,862,133
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,461,996,559
7.	Deduct amortization of premium		78,993,526
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	24,494,087	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	18,069,960	42,564,046
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,495,433	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	2,799,009	4,294,441
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		15,085,840
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		27,765,792,572
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		27,765,792,572

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	482,810,379	494,772,122	489,543,766	485,120,042
Governments	2. Canada	1,512,630	1,711,560	1,659,700	1,450,000
(Including all obligations guaranteed by governments)	3. Other Countries	77,025,115	83,844,926	76,760,778	77,448,018
	4. Totals	561,348,124	580,328,608	567,964,244	564,018,060
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	7,489,613	7,784,775	7,708,751	7,125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	30,767,665	33,072,892	30,225,583	30,755,024
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	851,698,610	901,659,664	854,429,793	841,502,729
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	19,129,669,508	20,480,073,436	19,257,804,572	18,750,500,334
	9. Canada	1,080,555,326	1,165,472,805	1,089,917,677	1,070,288,106
	10. Other Countries	5,650,771,502	5,844,061,366	5,793,518,669	5,625,645,054
	11. Totals	25,860,996,336	27,489,607,607	26,141,240,917	25,446,433,493
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	27,312,300,348	29,012,453,546	27,601,569,289	26,889,834,305
PREFERRED STOCKS	14. United States	98,358,349	94,840,055	98,322,976	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	9,683,411	9,770,568	12,118,908	
	17. Totals	108,041,761	104,610,623	110,441,884	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	108,041,761	104,610,623	110,441,884	
COMMON STOCKS	20. United States	174,554,944	174,554,944	187,252,741	
Industrial and Miscellaneous (unaffiliated)	21. Canada	3,342,910	3,342,910	3,205,433	
	22. Other Countries	17,479	17,479	16,311	
	23. Totals	177,915,333	177,915,333	190,474,485	
Parent, Subsidiaries and Affiliates	24. Totals	167,535,130	167,535,130	121,000,000	
	25. Total Common Stocks	345,450,463	345,450,463	311,474,485	
	26. Total Stocks	453,492,224	450,061,086	421,916,369	
	27. Total Bonds and Stocks	27,765,792,572	29,462,514,632	28,023,485,657	

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	44,562,623	186,966,433	246,519,628	2,605,315	2,156,381	XXX	482,810,379	1.8	505,475,602	2.0	482,809,938	441
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	44,562,623	186,966,433	246,519,628	2,605,315	2,156,381	XXX	482,810,379	1.8	505,475,602	2.0	482,809,938	441
2. All Other Governments												
2.1 NAIC 1	10,607,061	30,937,674	1,582,893		33,377,643	XXX	76,505,271	0.3	50,345,637	0.2	1,512,630	74,992,640
2.2 NAIC 2	230,091	920,366	882,017			XXX	2,032,474	0.0	29,699,157	0.1		2,032,474
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	10,837,152	31,858,039	2,464,911		33,377,643	XXX	78,537,745	0.3	80,044,794	0.3	1,512,630	77,025,115
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1			7,489,613			XXX	7,489,613	0.0	8,141,766	0.0	7,489,613	
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			7,489,613			XXX	7,489,613	0.0	8,141,766	0.0	7,489,613	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	5,000,000	1,421,479	22,726,185	1,620,000		XXX	30,767,665	0.1	40,536,233	0.2	30,767,665	
4.2 NAIC 2						XXX			5,468,613	0.0		
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	5,000,000	1,421,479	22,726,185	1,620,000		XXX	30,767,665	0.1	46,004,847	0.2	30,767,665	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	58,274,365	439,332,606	196,523,993	60,012,275	34,163,329	XXX	788,306,569	2.9	885,746,888	3.6	760,322,836	27,983,733
5.2 NAIC 2	4,929,745	15,188,975	27,036,219	7,420,726	8,790,000	XXX	63,365,666	0.2	39,023,312	0.2	10,202,502	53,163,164
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6				26,376		XXX	26,376	0.0	30,102	0.0	26,376	
5.7 Totals	63,204,111	454,521,581	223,560,213	67,459,377	42,953,329	XXX	851,698,610	3.1	924,800,301	3.7	770,551,713	81,146,897

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	851,094,729	5,068,877,569	5,277,016,271	707,554,169	1,047,631,256	XXX	12,952,173,995	47.4	10,352,743,841	41.6	7,208,261,106	5,743,912,889
6.2 NAIC 2	841,324,187	4,548,861,819	4,268,628,541	1,179,209,395	1,107,015,330	XXX	11,945,039,273	43.7	11,857,882,673	47.7	8,372,247,065	3,572,792,208
6.3 NAIC 3	28,904,907	358,051,464	89,253,584	24,355,659	2,727,736	XXX	503,293,351	1.8	458,792,037	1.8	331,865,845	171,427,506
6.4 NAIC 4	27,325,812	112,989,982	32,781,374	1,387,396		XXX	174,484,563	0.6	311,965,694	1.3	72,944,353	101,540,211
6.5 NAIC 5	1,585,620	4,765,932	4,504,619	4,693,095		XXX	15,549,266	0.1	33,625,237	0.1	2,557,802	12,991,463
6.6 NAIC 6		1,327,671			45,257	XXX	1,372,928	0.0	833,039	0.0		1,372,928
6.7 Totals	1,750,235,256	10,094,874,437	9,672,184,389	1,917,199,715	2,157,419,580	XXX	25,591,913,376	93.7	23,015,842,521	92.5	15,987,876,171	9,604,037,205
7. Hybrid Securities												
7.1 NAIC 1	17,995,054					XXX	17,995,054	0.1	33,464,900	0.1	17,995,054	
7.2 NAIC 2	14,894,709	2,786,302	84,338,105	90,547,851	36,764,932	XXX	229,331,899	0.8	194,373,271	0.8	193,513,377	35,818,523
7.3 NAIC 3		1,585,839	10,039,181		2,996,398	XXX	14,621,419	0.1	21,756,337	0.1	14,121,419	500,000
7.4 NAIC 4						XXX			36,411,465	0.1		
7.5 NAIC 5						XXX			296,369	0.0		
7.6 NAIC 6						XXX						
7.7 Totals	32,889,763	4,372,141	94,377,287	90,547,851	39,761,330	XXX	261,948,372	1.0	286,302,342	1.2	225,629,849	36,318,523
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	495,927	495,927	0.0			495,927	
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	495,927	495,927	0.0			495,927	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3			2,838,122			XXX	2,838,122	0.0	2,425,131	0.0	1,442,873	1,395,249
10.4 NAIC 4		1,536,054	2,196,846			XXX	3,732,900	0.0	4,145,165	0.0	1,536,054	2,196,846
10.5 NAIC 5						XXX						
10.6 NAIC 6		67,639				XXX	67,639	0.0	67,833	0.0		67,639
10.7 Totals		1,603,693	5,034,967			XXX	6,638,660	0.0	6,638,128	0.0	2,978,927	3,659,733

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) 987,533,832	5,727,535,762	5,751,858,584	771,791,759	1,117,328,609		14,356,048,546	52.6	XXX	XXX	8,509,158,843	5,846,889,702
11.2 NAIC 2	(d) 861,378,733	4,567,757,462	4,380,884,883	1,277,177,972	1,152,570,262	495,927	12,240,265,240	44.8	XXX	XXX	8,576,458,870	3,663,806,370
11.3 NAIC 3	(d) 28,904,907	359,637,303	102,130,887	24,355,659	5,724,134		520,752,891	1.9	XXX	XXX	347,430,136	173,322,755
11.4 NAIC 4	(d) 27,325,812	114,526,036	34,978,219	1,387,396			178,217,463	0.7	XXX	XXX	74,480,407	103,737,056
11.5 NAIC 5	(d) 1,585,620	4,765,932	4,504,619	4,693,095			(c) 15,549,266	0.1	XXX	XXX	2,557,802	12,991,463
11.6 NAIC 6	(d)	1,395,310		26,376	45,257		(c) 1,466,943	0.0	XXX	XXX	26,376	1,440,567
11.7 Totals	1,906,728,905	10,775,617,804	10,274,357,193	2,079,432,257	2,275,668,262	495,927	(b) 27,312,300,348	100.0	XXX	XXX	17,510,112,435	9,802,187,913
11.8 Line 11.7 as a % of Col. 7	7.0	39.5	37.6	7.6	8.3	0.0	100.0	XXX	XXX	XXX	64.1	35.9
12. Total Bonds Prior Year												
12.1 NAIC 1	968,679,133	4,711,307,203	4,443,633,121	734,224,679	1,018,610,731		XXX	XXX	11,876,454,867	47.7	8,501,997,930	3,374,456,937
12.2 NAIC 2	713,191,776	4,109,150,196	4,895,509,874	1,249,175,260	1,159,419,918		XXX	XXX	12,126,447,026	48.8	9,198,925,348	2,927,521,678
12.3 NAIC 3	16,057,747	171,912,185	230,643,909	41,828,420	22,531,243		XXX	XXX	482,973,505	1.9	275,821,590	207,151,915
12.4 NAIC 4	4,742,975	127,330,387	165,466,927	21,717,473	33,264,562		XXX	XXX	352,522,324	1.4	154,103,583	198,418,741
12.5 NAIC 5	2,939,358	18,580,613	8,006,618	244,258	4,150,758		XXX	XXX	(c) 33,921,606	0.1	15,934,653	17,986,953
12.6 NAIC 6	67,833	778,186		59,952	25,003		XXX	XXX	(c) 930,973	0.0	556,233	374,741
12.7 Totals	1,705,678,821	9,139,058,771	9,743,260,450	2,047,250,042	2,238,002,216		XXX	XXX	(b) 24,873,250,301	100.0	18,147,339,336	6,725,910,965
12.8 Line 12.7 as a % of Col. 9	6.9	36.7	39.2	8.2	9.0		XXX	XXX	100.0	XXX	73.0	27.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	445,143,944	3,271,681,815	3,407,081,229	506,274,187	878,977,668		8,509,158,843	31.2	8,501,997,930	34.2	8,509,158,843	XXX
13.2 NAIC 2	726,146,053	3,220,340,050	2,934,447,793	747,901,448	947,127,600	495,927	8,576,458,870	31.4	9,198,925,348	37.0	8,576,458,870	XXX
13.3 NAIC 3	14,089,961	262,357,756	62,538,288	2,734,885	5,709,246		347,430,136	1.3	275,821,590	1.1	347,430,136	XXX
13.4 NAIC 4	5,058,356	56,377,846	13,044,205				74,480,407	0.3	154,103,583	0.6	74,480,407	XXX
13.5 NAIC 5		2,107,802	450,000				2,557,802	0.0	15,934,653	0.1	2,557,802	XXX
13.6 NAIC 6				26,376			26,376	0.0	556,233	0.0	26,376	XXX
13.7 Totals	1,190,438,314	6,812,865,270	6,417,561,514	1,256,936,896	1,831,814,513	495,927	17,510,112,435	64.1	18,147,339,336	73.0	17,510,112,435	XXX
13.8 Line 13.7 as a % of Col. 7	6.8	38.9	36.7	7.2	10.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.4	24.9	23.5	4.6	6.7	0.0	64.1	XXX	XXX	XXX	64.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	542,389,888	2,455,853,947	2,344,777,356	265,517,571	238,350,941		5,846,889,702	21.4	3,374,456,937	13.6	XXX	5,846,889,702
14.2 NAIC 2	135,232,681	1,347,417,413	1,446,437,089	529,276,525	205,442,663		3,663,806,370	13.4	2,927,521,678	11.8	XXX	3,663,806,370
14.3 NAIC 3	14,814,946	97,279,547	39,592,600	21,620,774	14,888		173,322,755	0.6	207,151,915	0.8	XXX	173,322,755
14.4 NAIC 4	22,267,456	58,148,189	21,934,015	1,387,396			103,737,056	0.4	198,418,741	0.8	XXX	103,737,056
14.5 NAIC 5	1,585,620	2,658,129	4,054,619	4,693,095			12,991,463	0.0	17,986,953	0.1	XXX	12,991,463
14.6 NAIC 6		1,395,310			45,257		1,440,567	0.0	374,741	0.0	XXX	1,440,567
14.7 Totals	716,290,590	3,962,752,535	3,856,795,678	822,495,361	443,853,749		9,802,187,913	35.9	6,725,910,965	27.0	XXX	9,802,187,913
14.8 Line 14.7 as a % of Col. 7	7.3	40.4	39.3	8.4	4.5		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.6	14.5	14.1	3.0	1.6		35.9	XXX	XXX	XXX	XXX	35.9

(a) Includes $ 7,518,687,677 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 525,814,557 current year of bonds with Z designations and $ 196,021,380 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	12,442,715	113,533,582	236,655,665		2,154,236	XXX	364,786,198	1.3	314,712,094	1.3	364,786,198	
1.02 Residential Mortgage-Backed Securities	29,356,364	63,745,592	8,840,646	2,605,315	2,144	XXX	104,550,061	0.4	175,377,329	0.7	104,550,061	
1.03 Commercial Mortgage-Backed Securities	2,763,544	9,687,259	1,023,316			XXX	13,474,120	0.0	15,386,179	0.1	13,473,680	441
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	44,562,623	186,966,433	246,519,628	2,605,315	2,156,381	XXX	482,810,379	1.8	505,475,602	2.0	482,809,938	441
2. All Other Governments												
2.01 Issuer Obligations	10,837,152	31,858,039	2,464,911		33,377,643	XXX	78,537,745	0.3	80,044,794	0.3	1,512,630	77,025,115
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	10,837,152	31,858,039	2,464,911		33,377,643	XXX	78,537,745	0.3	80,044,794	0.3	1,512,630	77,025,115
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations			7,489,613			XXX	7,489,613	0.0	8,141,766	0.0	7,489,613	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals			7,489,613			XXX	7,489,613	0.0	8,141,766	0.0	7,489,613	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	5,000,000	1,421,479	22,726,185	1,620,000		XXX	30,767,665	0.1	46,004,847	0.2	30,767,665	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	5,000,000	1,421,479	22,726,185	1,620,000		XXX	30,767,665	0.1	46,004,847	0.2	30,767,665	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	27,580,105	341,712,234	199,371,977	62,852,320	34,159,664	XXX	665,676,300	2.4	711,382,348	2.9	593,319,403	72,356,897
5.02 Residential Mortgage-Backed Securities	34,988,223	111,961,636	24,188,236	4,607,057	3,665	XXX	175,748,817	0.6	201,511,260	0.8	175,748,817	
5.03 Commercial Mortgage-Backed Securities	635,783	847,711				XXX	1,483,494	0.0	2,926,591	0.0	1,483,494	
5.04 Other Loan-Backed and Structured Securities					8,790,000	XXX	8,790,000	0.0	8,980,102	0.0		8,790,000
5.05 Totals	63,204,111	454,521,581	223,560,213	67,459,377	42,953,329	XXX	851,698,610	3.1	924,800,301	3.7	770,551,713	81,146,897
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,144,396,899	7,666,164,862	7,669,477,431	1,752,576,957	2,076,524,003	XXX	20,309,140,152	74.4	20,247,605,111	81.4	15,047,348,883	5,261,791,270
6.02 Residential Mortgage-Backed Securities	29,007,691	65,878,526	29,370,049	27,905,563	6,127,255	XXX	158,289,084	0.6	184,138,456	0.7	47,376,237	110,912,847
6.03 Commercial Mortgage-Backed Securities	171,406,177	430,396,058	283,294,108	30,380,009	34,437,282	XXX	949,913,633	3.5	747,299,613	3.0	663,815,462	286,098,171
6.04 Other Loan-Backed and Structured Securities	405,424,489	1,932,434,991	1,690,042,801	106,337,185	40,331,040	XXX	4,174,570,507	15.3	1,836,799,341	7.4	229,335,589	3,945,234,917
6.05 Totals	1,750,235,256	10,094,874,437	9,672,184,389	1,917,199,715	2,157,419,580	XXX	25,591,913,376	93.7	23,015,842,521	92.5	15,987,876,171	9,604,037,205
7. Hybrid Securities												
7.01 Issuer Obligations		4,372,141	73,474,940	14,976,211	6,238,754	XXX	99,062,047	0.4	120,630,176	0.5	96,266,099	2,795,947
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities	32,889,763		20,902,346	75,571,641	33,522,576	XXX	162,886,325	0.6	165,672,166	0.7	129,363,750	33,522,576
7.05 Totals	32,889,763	4,372,141	94,377,287	90,547,851	39,761,330	XXX	261,948,372	1.0	286,302,342	1.2	225,629,849	36,318,523
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	495,927	495,927	0.0			495,927	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX	495,927	495,927	0.0			495,927	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		1,603,693	5,034,967			XXX	6,638,660	0.0	6,638,128	0.0	2,978,927	3,659,733
10.03 Totals		1,603,693	5,034,967			XXX	6,638,660	0.0	6,638,128	0.0	2,978,927	3,659,733
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,200,256,871	8,159,062,339	8,211,660,723	1,832,025,488	2,152,454,301	XXX	21,555,459,721	78.9	XXX	XXX	16,141,490,492	5,413,969,229
11.02 Residential Mortgage-Backed Securities	93,352,278	241,585,754	62,398,931	35,117,935	6,133,064	XXX	438,587,962	1.6	XXX	XXX	327,675,115	110,912,847
11.03 Commercial Mortgage-Backed Securities	174,805,504	440,931,028	284,317,424	30,380,009	34,437,282	XXX	964,871,247	3.5	XXX	XXX	678,772,636	286,098,611
11.04 Other Loan-Backed and Structured Securities	438,314,252	1,932,434,991	1,710,945,148	181,908,826	82,643,616	XXX	4,346,246,832	15.9	XXX	XXX	358,699,339	3,987,547,493
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	495,927	495,927	0.0	XXX	XXX	495,927	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans		1,603,693	5,034,967			XXX	6,638,660	0.0	XXX	XXX	2,978,927	3,659,733
11.08 Totals	1,906,728,905	10,775,617,804	10,274,357,193	2,079,432,257	2,275,668,262	495,927	27,312,300,348	100.0	XXX	XXX	17,510,112,435	9,802,187,913
11.09 Line 11.08 as a % of Col. 7	7.0	39.5	37.6	7.6	8.3	0.0	100.0	XXX	XXX	XXX	64.1	35.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,175,417,682	7,404,826,500	8,906,410,674	1,898,095,329	2,143,770,950	XXX	XXX	XXX	21,528,521,136	86.6	16,887,956,496	4,640,564,640
12.02 Residential Mortgage-Backed Securities	134,829,793	302,280,406	82,771,104	30,596,640	10,549,102	XXX	XXX	XXX	561,027,044	2.3	441,209,172	119,817,872
12.03 Commercial Mortgage-Backed Securities	116,843,323	427,741,447	218,062,358	1,293,930	1,671,326	XXX	XXX	XXX	765,612,384	3.1	517,135,769	248,476,614
12.04 Other Loan-Backed and Structured Securities	278,520,191	1,004,210,418	529,446,019	117,264,142	82,010,837	XXX	XXX	XXX	2,011,451,608	8.1	295,955,377	1,715,496,231
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	67,833		6,570,296			XXX	XXX	XXX	6,638,128	0.0	5,082,521	1,555,607
12.08 Totals	1,705,678,821	9,139,058,771	9,743,260,450	2,047,250,042	2,238,002,216		XXX	XXX	24,873,250,300	100.0	18,147,339,336	6,725,910,964
12.09 Line 12.08 as a % of Col. 9	6.9	36.7	39.2	8.2	9.0		XXX	XXX	100	XXX	73.0	27.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	942,823,487	6,135,928,041	6,098,072,894	1,148,218,306	1,816,447,763	XXX	16,141,490,492	59.1	16,887,956,496	67.9	16,141,490,492	XXX
13.02 Residential Mortgage-Backed Securities	75,353,296	198,425,955	38,435,474	15,440,012	20,378	XXX	327,675,115	1.2	441,209,172	1.8	327,675,115	XXX
13.03 Commercial Mortgage-Backed Securities	89,636,818	341,452,297	222,411,684	9,925,463	15,346,373	XXX	678,772,636	2.5	517,135,769	2.1	678,772,636	XXX
13.04 Other Loan-Backed and Structured Securities	82,624,713	135,522,922	57,198,590	83,353,114		XXX	358,699,339	1.3	295,955,377	1.2	358,699,339	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	495,927	495,927	0.0			495,927	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		1,536,054	1,442,873			XXX	2,978,927	0.0	5,082,521	0.0	2,978,927	XXX
13.08 Totals	1,190,438,314	6,812,865,270	6,417,561,514	1,256,936,896	1,831,814,513	495,927	17,510,112,435	64.1	18,147,339,336	73.0	17,510,112,435	XXX
13.09 Line 13.08 as a % of Col. 7	6.8	38.9	36.7	7.2	10.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.4	24.9	23.5	4.6	6.7	0.0	64.1	XXX	XXX	XXX	64.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	257,433,384	2,023,134,297	2,113,587,829	683,807,182	336,006,538	XXX	5,413,969,229	19.8	4,640,564,640	18.7	XXX	5,413,969,229
14.02 Residential Mortgage-Backed Securities	17,998,982	43,159,799	23,963,457	19,677,923	6,112,686	XXX	110,912,847	0.4	119,817,872	0.5	XXX	110,912,847
14.03 Commercial Mortgage-Backed Securities	85,168,686	99,478,731	61,905,740	20,454,545	19,090,909	XXX	286,098,611	1.0	248,476,614	1.0	XXX	286,098,611
14.04 Other Loan-Backed and Structured Securities	355,689,539	1,796,912,069	1,653,746,558	98,555,711	82,643,616	XXX	3,987,547,493	14.6	1,715,496,231	6.9	XXX	3,987,547,493
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans		67,639	3,592,095			XXX	3,659,733	0.0	1,555,607	0.0	XXX	3,659,733
14.08 Totals	716,290,590	3,962,752,535	3,856,795,678	822,495,361	443,853,749		9,802,187,913	35.9	6,725,910,964	27.0	XXX	9,802,187,913
14.09 Line 14.08 as a % of Col. 7	7.3	40.4	39.3	8.4	4.5		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.6	14.5	14.1	3.0	1.6		35.9	XXX	XXX	XXX	XXX	35.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		177,802,692
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	213,457,109	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	15,686,409	229,143,518
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	130,338,806	
	3.2 Section 2, Column 19	144,863,897	275,202,703
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		33,049,317
6.	Considerations received/(paid) on terminations, Section 2, Column 15		242,011,794
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21	625	625
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	(22,016,854)	
	9.2 Section 2, Column 20	(17,572,100)	(39,588,954)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		433,598,107
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		433,598,107

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,048,045
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				3,240,358
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	1,694,281			
	3.14 Section 1, Column 18, prior year	(449,453)	2,143,734	2,143,734	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	1,694,281			
	3.24 Section 1, Column 19, prior year plus	(449,453)			
	3.25 SSAP No. 108 Adjustments		2,143,734	2,143,734	
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)		16,053,953		
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)	16,053,953			
	4.23 SSAP No. 108 Adjustments		16,053,953		
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)				7,288,403
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				7,288,403

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	433,598,107	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,288,403	
3.	Total (Line 1 plus Line 2)		440,886,510
4.	Part D, Section 1, Column 5	464,863,252	
5.	Part D, Section 1, Column 6	(22,282,466)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1,694,276)

			Fair Value Check
7.	Part A, Section 1, Column 16	447,993,490	
8.	Part B, Section 1, Column 13	1,694,281	
9.	Total (Line 7 plus Line 8)		449,687,771
10.	Part D, Section 1, Column 8	474,302,907	
11.	Part D, Section 1, Column 9	(24,615,136)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	19,705,528	
14.	Part B, Section 1, Column 20	4,235,500	
15.	Part D, Section 1, Column 11	23,941,028	
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	1,549		1,549	
2. Cost of cash equivalents acquired	387,764,741	387,625,260	139,481	
3. Accrual of discount	974,740	974,740		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	388,739,735	388,600,000	139,735	
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)	1,295		1,295	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,295		1,295	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0830		TACOMA	WA		05/20/1997	4.950	94,779						1,091,305	03/12/1997
1122		GULFPORT	MS		05/16/2000	8.500	88,069						2,766,056	04/04/2000
1202		BELLEVUE	WA		05/31/2001	5.625	248,853						3,816,728	03/30/2001
1247		TARZANA	CA		12/18/2001	6.800	244,744						3,937,278	08/03/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	175,564						3,828,598	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	271,096						4,118,809	03/06/2002
1313		COLUMBIA	SC		09/05/2002	6.500	225,482						1,786,076	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	223,769						2,143,217	07/12/2002
1345		FRESNO	CA		04/04/2003	5.750	96,679						1,205,122	11/12/2002
1372		TUALATIN	OR		04/29/2003	4.750	865,785						5,275,387	03/11/2003
1406		TUSTIN	CA		08/28/2003	5.750	162,989						1,855,765	07/01/2003
1410		RENTON	WA		09/24/2003	4.750	1,540,153						9,668,333	08/01/2003
1417		OREM	UT		10/16/2003	6.375	765,168						4,028,612	08/18/2003
1436		LAGUNA BEACH	CA		12/29/2003	4.850	525,076						3,005,645	11/04/2003
1445		OREM	UT		02/11/2004	6.250	801,009						4,415,706	12/16/2003
1480		TACOMA	WA		10/28/2004	6.250	480,935						1,673,624	09/01/2004
1488		FRESNO	CA		12/28/2004	5.900	1,393,696						3,406,019	11/23/2004
1502		VERADALE	WA		05/03/2005	5.600	541,875						1,082,176	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	286,783						1,656,213	03/11/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	660,674						1,690,658	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	469,839						2,038,969	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	616,140						2,016,997	04/15/2005
1524		BEND	OR		06/23/2005	4.350	391,084						1,770,715	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	294,649						1,963,636	05/17/2005
1539		GLENDALE	AZ		10/17/2005	5.800	110,969						2,521,734	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	509,026						6,567,513	01/08/2003
1542		SEATTLE	WA		02/26/2002	6.750	266,116						2,574,661	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	154,128						2,895,300	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	978,016						2,571,429	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	529,183						1,681,592	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	968,058						2,471,864	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	211,797						1,060,645	08/15/2005
1559		WAYNEVILLE	NC		09/09/2005	5.940	3,064,202						8,600,451	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	1,878,547						3,507,725	10/05/2005
1567		KENT	WA		12/02/2005	5.750	496,078						2,441,330	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	617,217						9,364,446	10/18/2005
1582		BELLINGHAM	WA		04/18/2006	4.500	1,439,625						3,468,657	12/28/2005
1586		FRESNO	CA		03/13/2006	5.840	819,262						3,595,602	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	534,341						2,838,649	01/26/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	115,232						2,476,760	02/21/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	615,029						5,069,867	03/16/2006
1616		ARCADIA	CA		05/27/2004	6.500	2,005,640						5,907,871	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	696,945						1,367,534	05/09/2006
1623		FRESNO	CA		09/13/2006	6.580	1,674,590						7,332,545	05/30/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	887,269						5,419,355	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	108,176						940,971	08/30/2006
1687		OCALA	FL		08/15/2007	6.920	636,212						936,707	07/16/2007
1690		SALEM	OR		08/29/2007	6.520	757,542						1,959,407	08/22/2001
1696		FRESNO	CA		08/15/2007	4.900	1,512,121						3,454,798	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	876,589						2,718,484	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,315,986						3,437,669	08/10/2007
1713		BELFAIR	WA		09/21/2007	6.300	1,657,193						11,645,415	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,096,236						4,836,707	09/24/2007
1723		POMONA	CA		10/31/2007	6.540	1,217,086						4,029,612	09/13/2007
1725		ODESSA	TX		10/09/2007	6.540	987,160						3,166,953	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,067,100						3,442,340	09/17/2007
1733		BELL	CA		11/27/2007	6.375	649,640						5,858,144	09/25/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	3,796,410						17,186,049	11/27/2007
1742		ORLANDO	FL		01/28/2008	6.500	534,523						1,094,091	12/18/2007
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,307,525						2,316,176	01/31/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	4.600	1,193,587						4,099,019	02/07/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1762		BOCA RATON	FL		04/07/2008	6.625	1,416,142						6,916,439	01/18/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	1,111,047						6,208,800	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	829,631						6,097,371	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	1,561,086						8,773,661	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,423,624						3,114,203	03/28/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	552,705						3,366,475	06/30/2008
1806		GILROY	CA		09/19/2008	4.500	1,808,285						3,298,302	08/14/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	4.950	2,697,514						5,584,088	07/28/2008
1814		SPARKS	NV		08/27/2008	6.710	586,152						3,381,571	08/05/2008
1821		SAN JOSE	CA		11/10/2008	6.620	2,378,997						18,587,493	09/22/2008
1831		MARION	IN		11/14/2008	6.800	1,576,467						2,109,569	10/02/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	799,782						2,326,923	11/26/2008
1872		KAHULUI	HI		05/15/2009	7.850	1,326,585						5,174,824	10/14/2008
1883		PASADENA	TX		07/08/2009	6.625	2,868,184						3,758,683	06/03/2009
1931		BALTIMORE	MD		12/28/2009	7.375	4,054,323						9,714,838	11/16/2009
1934		DANA POINT	CA		11/20/2009	7.500	2,574,578						11,798,168	03/03/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,498,315						5,393,665	12/07/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	7,815,963						26,305,211	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	228,923						44,104,393	12/14/2009
1961		PITTSBURG	CA		01/29/2010	7.000	1,358,529						5,459,089	12/22/2009
1964		FEDERAL WAY	WA		05/03/2010	6.990	2,685,017						4,296,391	10/09/2009
1969		LAS VEGAS	NV		04/12/2010	7.000	998,090						2,786,958	02/09/2010
1972		AUBURN	WA		03/23/2010	7.000	1,831,551						5,863,870	02/23/2010
1978		RENTON	WA		03/12/2010	6.900	3,811,995						8,148,148	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	3.900	1,734,360						5,546,933	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	3,398,585						8,441,872	03/08/2010
1984		VERO BEACH	FL		04/07/2010	7.000	1,338,509						4,501,622	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	759,974						2,587,808	03/12/2010
1988		ADDISON	IL		06/25/2010	4.350	921,035						2,879,413	03/09/2010
1989		FLORISSANT	MO		06/25/2010	4.350	1,212,672						3,071,818	03/10/2010
1993		UPLAND	CA		06/01/2010	6.900	1,893,139						6,255,755	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	4,419,529						11,827,503	03/15/2010
1999		CARLSBAD	CA		04/26/2010	7.070	3,681,731						9,770,903	03/16/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	3,451,886						10,126,510	03/31/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	1,916,177						5,891,107	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	2,820,201						7,239,362	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,537,669						3,468,594	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	452,015						6,410,332	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	747,288						2,219,767	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	221,551						5,115,971	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	798,810						3,037,442	05/07/2010
2021		DRIGGS	ID		06/22/2010	6.990	803,309						1,561,806	05/14/2010
2022		CLOVIS	CA		06/29/2010	4.100	2,155,338						6,110,546	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	156,168						5,768,498	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,324,293						3,029,084	05/10/2010
2030		DENVER	CO		07/28/2010	7.110	2,800,895						8,911,039	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	992,591						3,776,771	05/26/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,298,457						5,288,632	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	6,388,344						10,901,148	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	6,764,048						15,280,103	06/21/2010
2041		MERIDIAN	ID		08/12/2010	4.950	729,961						5,702,776	07/07/2010
2045		DAYTONA BEACH	FL		07/13/2010	4.750	3,197,636						7,268,466	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	4,054,329						6,909,382	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	805,196						2,457,332	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,152,411						6,509,501	06/11/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	4.850	1,517,050						2,801,557	06/09/2010
2056		DEER PARK	IL		07/21/2010	6.900	964,399						3,937,918	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,110,058						4,174,271	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	857,745						3,283,755	07/14/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,240,000						4,078,905	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	3,460,311						10,165,453	08/19/2010

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2066		SAN ANTONIO	TX		09/08/2010	6.500	187,309						5,188,234	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,206,831						2,642,901	06/24/2010
2069		ALLEN	TX		09/01/2010	6.550	667,386						2,359,915	07/12/2010
2070		GREENVILLE	SC		07/30/2010	4.000	2,574,686						8,888,916	07/01/2010
2072		DULUTH	GA		10/04/2010	6.450	1,038,632						2,506,488	06/10/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	4,426,277						23,498,506	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	2,911,525						4,982,535	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	1,435,135						9,646,849	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,283,629						6,623,104	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	1,943,689						3,197,683	07/08/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	1,955,850						3,076,953	07/16/2010
2084		ELK GROVE	CA		10/06/2010	4.500	5,521,794						10,723,448	07/30/2010
2092		SAN JOSE	CA		09/23/2010	6.150	3,268,929						6,609,269	08/06/2010
2095		HURST	TX		09/20/2010	6.320	814,806						2,872,908	08/18/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,097,220						4,404,960	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	379,648						1,410,826	08/26/2010
2103		SAN MATEO	CA		09/02/2010	6.550	4,469,466						11,242,690	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,107,571						2,501,495	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	1,728,790						6,204,535	06/18/2010
2118		HOUSTON	TX		11/01/2010	6.100	5,914,922						19,414,491	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,277,089						5,233,161	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	2,973,780						10,592,307	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	977,179						2,409,138	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	213,761						4,728,850	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	653,826						1,870,525	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	721,915						1,910,243	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	454,391						1,685,062	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,140,514						4,802,222	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	1,518,787						7,867,628	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,389,091						3,249,386	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,059,962						4,977,725	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,009,234						5,866,667	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,184,605						2,469,785	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	1,734,665						4,666,666	10/29/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,306,696						4,201,480	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	1,978,649						6,492,970	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	3,875,074						8,950,674	11/04/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	1,565,833						3,584,795	11/10/2010
2156		DENVER	CO		12/29/2010	5.850	4,250,676						14,411,407	11/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,363,593						4,700,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	1,813,037						3,500,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,503,243						2,343,586	11/19/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,229,681						7,298,809	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	564,243						1,153,419	11/22/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,225,083						3,439,949	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	304,532						1,616,594	11/18/2010
2177		LA JOLLA	CA		01/31/2011	5.900	1,902,307						2,841,411	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,366,394						3,012,556	11/22/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,109,564						2,013,876	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	1,560,192						9,809,409	12/22/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,115,215						3,673,120	12/17/2010
2206		VENTURA	CA		02/17/2011	5.800	680,246						7,551,369	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,398,367						11,186,919	12/13/2010
2213		CLEARWATER	FL		05/25/2011	5.650	1,348,037						8,395,929	04/22/2011
2215		FULLERTON	CA		01/31/2011	5.450	3,479,425						11,030,722	12/15/2010
2218		CULVER CITY	CA		02/10/2011	5.500	460,537						4,331,564	12/20/2010
2220		AUSTIN	TX		03/01/2011	4.100	1,905,057						4,605,130	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	1,812,704						4,066,495	10/01/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	644,768						1,926,604	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,208,610						2,573,721	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,248,113						14,404,224	01/28/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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2228		NORTH OAKS	MN		02/28/2011	5.650	2,629,440						6,094,314	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	3.920	2,004,632						4,658,938	01/12/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,160,947						2,990,586	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	638,601						4,525,088	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	3,788,739						8,112,693	12/27/2010
2236		SAN JOSE	CA		02/28/2011	4.000	1,316,896						5,957,517	01/20/2011
2240		TULSA	OK		03/24/2011	5.990	617,680						2,761,059	01/25/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,519,027						4,151,188	02/03/2011
2247		SALINAS	CA		05/10/2011	6.000	1,940,839						4,601,370	02/24/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,563,226						10,204,908	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	4,600,491						5,790,671	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,325,073						17,996,997	01/15/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	2,867,746						6,082,057	04/04/2011
2257		FOLSOM	CA		03/30/2011	6.240	1,860,553						4,583,939	01/24/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	704,809						5,236,345	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,264,012						5,550,142	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	3,518,627						7,110,100	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,042,462						4,235,908	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,123,886						3,816,938	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	937,895						2,202,635	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,238,642						8,786,386	11/30/2010
2276		NORCROSS	GA		07/21/2011	6.150	2,000,384						5,152,000	04/12/2011
2281		SPENCER	IN		04/29/2011	6.180	1,984,956						3,816,915	04/01/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,393,719						4,346,026	04/11/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	4.250	3,784,127						7,530,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,194,819						4,350,699	04/06/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,545,845						5,292,493	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,464,501						8,692,169	03/31/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	3,437,058						6,157,570	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,287,979						3,315,648	05/09/2011
2302		CRANBERRY	PA		06/10/2011	5.950	972,229						3,308,325	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	4.250	1,670,530						6,204,624	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	2,841,282						6,204,207	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,078,510						4,910,488	04/21/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,237,300						2,838,300	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	685,004						5,097,266	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,006,726						7,294,275	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	2,555,620						8,196,709	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,211,377						6,927,167	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	2,651,969						5,059,844	04/29/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,143,789						1,683,397	04/25/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,358,178						7,512,060	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	2,816,169						5,915,714	06/22/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	4,659,784						11,979,151	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,515,943						2,898,137	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,162,852						5,202,344	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,053,671						2,216,197	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	184,249						1,974,767	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,127,984						7,039,741	05/03/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	1,851,510						3,636,784	05/31/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,051,854						2,374,441	05/04/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,027,061						2,744,597	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,137,181						4,364,122	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	990,439						2,673,027	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	1,773,419						3,402,137	05/31/2011
2360		AUSTIN	TX		07/11/2011	5.750	605,826						2,646,060	06/16/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	366,340						5,679,981	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,551,641						4,745,700	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,025,795						4,162,440	05/24/2011
2366		HILLSBORO	OR		06/30/2011	4.650	5,396,720						21,177,316	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,121,968						4,873,333	08/11/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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2370		MANDEVILLE	LA		10/07/2011	5.800	1,707,084						3,787,161	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	867,954						1,635,996	05/24/2011
2375		BRENHAM	TX		08/05/2011	5.500	1,434,462						5,476,910	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,192,446						2,342,549	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	9,694,610						41,604,522	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	703,329						1,581,443	06/21/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,062,073						2,336,093	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	2,675,208						7,940,779	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,337,437						4,759,264	07/28/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	2,618,278						6,250,701	06/15/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	1,966,861						6,785,462	06/15/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,020,068						2,031,612	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	4.950	1,910,174						7,138,212	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	4,923,847						13,160,730	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	4,959,645						11,169,159	07/15/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,222,660						4,411,225	07/18/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	5,621,541						11,428,285	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	4,538,700						15,220,081	07/11/2011
2404		DENVER	CO		09/20/2011	4.950	962,507						2,255,046	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	5,125,011						10,759,834	07/14/2011
2407		PALATINE	IL		09/02/2011	4.900	336,784						1,000,917	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,017,938						2,557,901	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	1,326,267						4,744,690	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	4,502,946						12,677,453	07/22/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,580,410						3,383,567	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,380,706						4,486,073	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	2,977,255						4,071,736	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	8,677,575						23,592,504	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	3,591,013						10,053,947	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,251,793						9,748,943	08/18/2011
2428		ALVIN	TX		10/14/2011	5.400	5,206,950						12,095,226	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,428,073						1,625,896	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,352,522						2,497,478	08/02/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,019,791						6,215,626	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,504,829						4,467,189	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	4,427,716						4,798,779	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,231,615						2,122,662	07/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	3,629,361						14,529,250	08/05/2011
2443		TYLER	TX		11/28/2011	5.520	4,878,604						8,217,834	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	980,278						6,892,968	07/27/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,265,992						6,353,629	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,178,996						4,893,400	08/17/2011
2453		LINTHICUM	MD		09/29/2011	5.750	1,300,842						4,905,261	06/20/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	5,332,169						10,532,148	10/07/2011
2460		DUNEDIN	FL		10/25/2011	5.413	1,272,469						1,951,500	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	4,482,267						10,456,983	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	969,762						2,653,920	08/15/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	1,839,955						2,918,662	09/12/2011
2473		LISLE	IL		09/02/2011	4.900	386,747						1,191,926	07/20/2011
2474		CHICAGO	IL		09/02/2011	4.900	474,015						1,419,166	07/20/2011
2477		LA CROSSE	WI		12/08/2011	5.800	6,157,276						12,755,469	10/12/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,320,188						6,299,343	09/06/2011
2482		DAYTON	OH		01/06/2012	5.500	1,057,902						3,571,831	09/26/2011
2490		PALATINE	IL		10/26/2012	4.450	3,642,678						9,211,599	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	1,262,756						5,018,346	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,407,557						3,908,026	09/27/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,149,325						7,877,176	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.600	2,286,583						12,849,939	09/16/2011
2511		ROGERS	MN		05/18/2012	5.560	1,608,580						4,747,345	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	6,545,764						8,482,333	10/17/2011
2515		CHICAGO	IL		12/12/2011	5.300	891,876						2,047,598	11/08/2011

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2519		HICKSVILLE	NY		01/05/2012	5.375	1,039,928						3,322,920	11/26/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,442,720						4,509,563	10/21/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	6,886,098						18,399,607	01/04/2012
3020		CAMPBELL	CA		12/29/2011	5.300	855,510						3,545,773	11/15/2011
3026		TEMPLETON	CA		02/17/2012	5.350	901,227						17,124,837	11/18/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,251,011						3,218,893	11/07/2011
3036		SEATTLE	WA		01/10/2012	5.250	7,553,170						25,906,326	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.450	2,096,816						5,026,382	01/21/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,311,922						6,804,581	10/24/2011
3045		PORTLAND	OR		12/14/2011	5.050	4,413,392						16,674,455	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,347,091						3,566,745	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,379,594						5,395,231	09/13/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,680,730						3,720,750	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	328,790						2,035,123	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	312,778						3,431,273	12/01/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,533,238						3,422,095	11/30/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	3,431,215						6,464,963	11/11/2011
3080		PORTLAND	OR		02/29/2012	5.530	4,411,382						19,562,627	12/02/2011
3082		COLUMBIA	SC		03/05/2012	4.650	3,521,859						9,645,408	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	6,612,432						14,130,304	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,382,137						6,447,791	12/28/2011
3096	CF	PORT ARTHUR	TX		01/31/2012	5.250	2,414,463						6,169,696	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,101,861						892,005	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	2,686,350						3,537,358	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	2,724,738						4,279,699	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,153,154						13,785,400	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	2,856,782						6,684,077	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,387,506						4,364,191	12/22/2011
3130		SARASOTA	FL		04/27/2012	6.200	2,001,585						4,763,095	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,070,035						21,747,224	12/14/2011
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,489,355						6,073,778	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,259,969						4,048,850	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,161,344						8,361,129	01/05/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,147,865						3,538,978	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	1,761,497						4,570,098	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,272,162						4,827,800	07/25/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,483,177						6,132,610	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,758,599						2,912,997	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	298,993						2,749,741	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	2,680,344						5,284,108	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,281,433						2,885,623	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,215,407						5,641,846	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	3,509,799						9,135,732	02/13/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,573,571						3,129,786	02/15/2012
3192		YUKON	OK		05/31/2012	5.000	1,066,325						3,951,042	03/20/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,093,606						2,439,819	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	3,402,034						8,327,319	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,461,635						3,481,140	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,245,243						2,508,985	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,411,704						3,337,732	06/11/2012
3245	CF	BURIEN	WA		07/31/2012	5.050	1,569,061						3,153,497	06/11/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,663,597						3,184,347	03/30/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,699,552						5,747,074	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,549,328						6,780,735	04/05/2012
3273	CF	CHESAPEAKE	VA		06/28/2012	5.350	4,767,997						13,166,529	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,003,436						921,043	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,092,640						5,725,497	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	900,554						3,070,361	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	3,952,604						8,845,898	04/04/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,443,584						5,087,947	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,010,159						3,162,910	05/18/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3301		NEW CASTLE	DE		08/28/2012	4.950	893,369						2,376,767	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,563,422						4,603,063	05/16/2012
3307	CF	ARCADIA	CA		07/24/2012	4.850	6,346,836						20,456,008	05/02/2012
3310		VENICE	FL		05/10/2012	4.950	1,632,061						5,200,672	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,534,276						7,510,817	05/23/2012
3316		NILES	IL		09/28/2012	5.000	1,123,427						3,231,952	08/01/2012
3319		TUCSON	AZ		06/29/2012	5.100	719,539						3,828,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	966,647						2,082,237	05/30/2012
3325	CF	HOUSTON	TX		08/17/2012	5.000	2,617,152						11,968,504	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	3,361,380						10,510,789	06/06/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,010,882						2,972,844	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	6,495,415						10,227,755	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	4,419,176						7,212,146	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	2,543,223						6,101,059	06/15/2012
3343	CF	RENO	NV		07/25/2012	4.900	2,935,298						10,563,925	05/18/2012
3344	CF	SAN DIEGO	CA		06/29/2012	5.050	1,723,042						7,574,371	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,165,822						5,115,024	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	1,780,854						2,833,387	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,625,798						4,838,210	05/24/2012
3350	CF	MEDFORD	OR		10/10/2012	4.950	1,785,633						8,079,845	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,667,756						3,677,087	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	704,806						1,633,029	05/17/2012
3359	CF	CHESAPEAKE	VA		08/29/2012	4.750	1,679,735						4,169,272	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	1,855,052						4,740,033	06/04/2012
3361	CF	STRONGSVILLE	OH		03/15/2013	4.650	2,708,584						4,729,799	02/05/2013
3364		BROOKFIELD	WI		09/11/2012	4.600	5,296,293						10,462,710	04/16/2012
3366		NEWARK	DE		11/02/2012	5.250	2,876,127						6,304,990	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,419,305						4,387,096	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	2,818,993						6,446,015	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,455,372						6,363,636	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,468,530						6,189,098	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,249,753						2,639,619	06/14/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	2,693,756						6,622,129	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,343,172						4,872,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,245,779						2,755,697	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,335,382						2,880,650	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,108,089						3,923,007	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	538,360						4,777,263	08/08/2012
3395	CF	NAPLES	FL		08/30/2012	4.700	1,563,343						2,814,599	07/03/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	918,335						3,716,503	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	3,059,778						10,116,744	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,232,184						5,842,198	08/17/2012
3407	CF	TEMECULA	CA		08/30/2012	4.700	3,377,908						10,655,883	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	385,312						3,134,413	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,048,471						1,879,467	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	6,172,876						12,822,995	06/30/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	1,925,255						3,777,778	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	811,968						2,275,137	08/06/2012
3433		FISHERS	IN		10/12/2012	4.950	1,357,115						2,824,592	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	767,096						1,557,394	09/28/2012
3436	CF	BLUFFTON	SC		10/03/2012	4.750	2,152,048						5,462,909	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	6,961,816						17,328,377	08/03/2012
3442	CF	WASHINGTON	DC		11/28/2012	4.750	2,893,459						8,660,669	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.910	9,644,170						25,710,000	07/15/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,525,902						3,764,010	09/04/2012
3452	CF	SEATTLE	WA		10/05/2012	4.350	4,571,616						15,955,911	09/07/2012
3455		ABINGDON	MD		11/01/2012	4.420	4,699,751						19,623,110	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	4,235,077						13,069,553	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,119,528						3,045,879	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,037,977						4,043,563	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	4,963,321						11,784,608	09/12/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3465		LOS ANGELES	CA		12/28/2012	4.650	4,136,020						11,392,622	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	1,990,418						5,434,504	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,024,084						4,466,425	10/15/2012
3470	CF	ELGIN	IL		10/26/2012	4.750	1,669,194						3,004,400	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	1,628,618						5,084,540	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	3,302,826						7,440,315	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,254,866						9,123,438	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	9,478,669						17,374,916	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	2,595,921						9,045,948	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	747,520						4,071,429	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	5,556,342						10,903,625	09/20/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,062,851						4,814,066	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,006,792						2,383,026	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	4,181,456						12,132,686	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,013,124						5,816,671	09/27/2012
3490	CF	SAN ANGELO	TX		11/15/2012	4.650	2,788,568						5,782,599	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,463,089						2,724,850	08/31/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,393,514						6,224,554	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,347,577						3,654,510	10/05/2012
3503		CDESSA	FL		10/30/2012	4.650	2,162,183						4,776,444	09/28/2012
3504	CF	SAN ANTONIO	TX		11/30/2012	4.550	4,525,457						10,443,988	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	4,704,394						10,264,147	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	2,536,470						7,164,427	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,697,717						3,034,846	09/30/2012
3530		ORLANDO	FL		12/06/2012	4.650	1,712,161						7,620,702	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,807,576						6,034,259	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	1,806,203						5,323,362	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	540,716						1,636,299	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	478,967						1,494,867	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,116,371						3,252,504	10/12/2012
3546		SANTA MONICA	CA		01/29/2013	4.500	2,562,962						7,104,751	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	2,984,659						10,111,735	10/26/2012
3557	CF	SHERWOOD	OR		12/27/2012	4.650	2,398,852						7,609,525	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,309,476						2,184,331	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	2,530,604						6,092,697	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	3,858,926						7,050,621	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	822,246						2,068,088	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,084,765						15,624,580	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	4,481,498						12,436,807	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,560,566						3,497,451	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	3,186,866						9,261,947	10/11/2012
3573		BREA	CA		02/07/2013	4.850	2,255,122						10,849,227	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	4,335,202						19,927,519	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	760,494						1,452,918	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	1,622,371						8,490,328	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	775,038						2,327,088	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,178,051						2,400,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,143,755						3,514,716	11/19/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	901,418						3,152,682	01/02/2013
3590		WESTLAKE	OH		02/26/2013	4.750	2,525,334						9,671,157	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,519,039						4,339,943	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	997,987						3,507,156	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	791,820						1,802,968	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	634,194						1,220,240	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,138,527						3,515,134	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,236,497						2,809,799	10/18/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	5,781,726						11,899,360	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	631,673						2,188,169	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,267,390						3,503,975	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,122,331						4,886,949	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,219,530						3,529,898	01/04/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3648		BURNSVILLE	MN		02/28/2013	4.700	916,289						2,470,914	01/25/2013
3651		MODESTO	CA		03/28/2013	4.700	4,144,666						8,164,673	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	827,270						6,281,157	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,243,027						2,856,433	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,610,507						4,301,779	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	2,689,050						14,548,671	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	194,148						1,494,676	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	276,848						1,378,113	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	3,124,429						6,236,988	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,311,727						3,264,365	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,143,254						3,985,714	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	546,989						1,749,805	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,064,242						6,634,603	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,058,894						4,319,172	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	12,304,206						35,876,510	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	4,208,120						10,137,678	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	1,401,255						3,667,798	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,171,435						5,959,310	02/26/2013
3702		PEORIA	AZ		03/05/2013	4.400	2,808,372						6,631,034	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	7,178,613						14,405,956	03/21/2013
3704	CF	LYNNWOOD	WA		03/18/2013	4.350	3,863,928						11,363,967	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	889,218						2,341,834	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	572,577						1,086,412	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	572,577						1,206,746	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	664,502						1,392,655	03/09/2013
3711		LODI	CA		07/10/2013	4.150	685,503						3,965,846	02/20/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	3,757,639						9,377,252	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,076,706						1,579,152	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	9,800,456						24,685,199	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,172,356						3,534,257	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,250,980						2,292,085	02/08/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	1,920,724						4,997,230	02/27/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	767,366						1,614,243	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	824,119						1,558,735	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,386,363						7,858,616	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,063,059						5,094,569	03/08/2013
3743		ROME	GA		07/12/2013	5.080	4,100,123						10,465,946	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	6,089,658						12,374,232	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,225,056						3,363,469	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,215,358						2,233,866	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	2,079,232						4,960,931	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	364,455						3,542,707	04/17/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,357,222						8,101,800	03/19/2013
3765		PORTLAND	OR		06/06/2013	4.520	914,063						6,219,881	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	2,524,389						6,114,855	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	818,617						2,989,534	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	1,832,810						3,720,509	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	648,225						1,952,593	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,339,331						10,681,186	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,287,831						2,980,936	03/26/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,459,384						12,765,479	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,179,535						3,274,153	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,674,109						6,135,197	04/30/2013
3795	CF	COLORADO SPRINGS	CO		07/09/2013	4.700	1,671,719						3,592,742	04/22/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,093,331						2,154,632	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	4,968,902						7,334,082	04/18/2013
3802	CF	CLEVELAND HEIGHTS	OH		11/01/2013	4.900	2,205,159						4,103,768	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	837,268						2,040,069	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,151,962						4,544,691	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,330,166						2,296,261	05/10/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	3,196,833						9,243,528	06/19/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3819		VALLEJO	CA		08/01/2013	4.450	1,366,679						2,539,576	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,054,894						4,914,723	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	2,007,015						5,222,638	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,035,837						2,618,123	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	523,686						1,611,652	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	646,321						2,126,267	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,182,383						3,174,434	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,625,649						6,077,396	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,224,008						6,434,637	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,514,382						3,132,776	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	816,787						1,736,324	06/03/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	796,544						2,025,527	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,702,412						4,417,111	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	3,454,076						10,856,059	06/12/2013
3867	CF	OLATHE	KS		09/30/2013	4.450	1,986,210						3,774,764	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,104,707						2,711,205	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,104,707						2,841,951	07/25/2013
3870	CF	CHICAGO	IL		10/18/2013	5.130	2,473,983						4,984,021	07/29/2013
3872		SONOMA	CA		09/09/2013	4.700	2,182,254						6,264,416	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	2,622,905						4,794,395	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	1,777,637						4,111,167	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,593,047						3,148,477	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	790,086						1,509,208	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,350,969						3,199,830	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	677,608						1,052,412	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,148,994						6,054,144	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,329,135						3,662,966	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,546,196						5,165,621	07/09/2013
3896		TACOMA	WA		09/30/2013	4.720	1,523,575						4,544,534	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	621,845						1,906,854	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	528,587						1,561,740	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	718,941						1,439,960	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	708,224						2,483,297	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,197,629						3,165,053	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,413,292						3,815,657	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,009,659						2,234,917	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,375,714						6,017,487	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	3,042,855						7,863,772	06/21/2013
3917		DEER PARK	TX		09/11/2013	4.610	1,127,889						1,929,132	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,607,021						3,143,471	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	2,754,467						7,287,590	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,029,419						6,608,954	07/17/2013
3929		FARMINGTON	NM		09/12/2013	4.860	2,833,772						5,560,155	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	714,995						2,221,307	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,356,442						2,387,431	08/20/2013
3944		MERCED	CA		09/30/2013	4.900	670,861						3,614,424	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,178,664						4,543,265	10/08/2013
3947		HENDERSON	NV		11/05/2013	5.100	509,270						2,265,481	09/23/2013
3948	CF	MARYLAND HEIGHTS	MO		10/23/2013	4.900	5,559,957						20,909,849	08/08/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	2,911,111						5,531,082	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,123,238						2,632,175	10/15/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,359,573						3,227,870	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,564,375						4,906,515	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	930,212						2,450,172	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,023,266						2,309,904	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	735,239						2,773,764	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,218,273						5,116,077	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,381,519						3,220,969	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,242,503						2,653,000	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,630,835						4,720,002	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	903,834						1,392,515	09/23/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3997		SIOUX FALLS	SD		11/14/2013	4.950	2,537,351						5,848,388	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,376,468						2,792,023	09/27/2013
3999		LA HABRA	CA		02/19/2014	5.150	2,258,021						4,352,123	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	4,590,649						8,323,002	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,035,000						3,038,663	11/07/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	602,400						1,675,157	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	903,600						2,508,271	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,294,284						4,894,937	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	1,819,287						3,820,325	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	950,227						1,783,237	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,079,510						3,237,029	11/08/2013
4018	CF	WESTLAKE VILLAGE	CA		02/03/2014	5.000	3,680,766						8,196,038	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	786,794						1,669,135	10/22/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,346,478						2,094,503	10/23/2013
4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,562,437						3,060,852	11/30/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,099,797						3,398,261	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,602,659						5,034,729	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,355,403						6,268,083	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,428,351						20,682,448	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,357,026						4,256,229	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,372,744						4,485,188	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,029,741						3,818,002	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	708,186						1,629,572	10/31/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,006,514						3,587,827	12/05/2013
4043		FRESNO	CA		04/01/2014	4.970	1,131,072						2,268,591	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	1,893,446						4,699,851	10/20/2013
4048		ST CLOUD	MN		12/30/2013	4.550	684,205						2,897,128	11/18/2013
4049	CF	DENVILLE	NJ		12/19/2013	5.050	4,635,448						10,201,220	12/05/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	727,299						3,051,546	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	579,489						2,480,519	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,112,496						1,621,719	02/19/2014
4057	CF	SEATTLE	WA		02/07/2014	4.750	3,620,527						8,294,863	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,074,894						8,319,224	12/03/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,204,389						3,188,750	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	810,156						1,644,355	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,759,001						4,117,780	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,553,588						4,365,002	11/15/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	8,830,662						18,695,001	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,723,176						4,366,501	11/25/2013
4074		FORNEY	TX		12/20/2013	4.500	3,412,770						5,339,249	11/22/2013
4075		ARLINGTON HEIGHTS	IL		01/22/2014	4.500	9,624,945						16,418,519	11/27/2013
4076		MEDFORD	OR		01/07/2014	4.500	3,293,857						5,351,941	12/05/2013
4077		AMES	IA		01/16/2014	4.500	6,758,879						12,907,476	12/10/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	1,932,698						3,409,032	12/17/2013
4084		KENOSHA	WI		01/21/2014	5.560	588,722						1,215,720	12/10/2013
4097		MONTCLAIR	CA		02/12/2014	4.970	634,206						1,922,802	01/06/2014
4098		LOS ANGELES	CA		02/05/2014	4.670	5,078,230						11,611,557	12/11/2013
4101		BALTIMORE	MD		12/31/2013	4.140	6,880,694						30,606,563	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	4,848,659						16,594,617	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	4,530,242						21,181,860	12/12/2013
4104		RICHARDSON	TX		03/12/2014	5.270	7,072,194						11,011,767	01/10/2014
4107		HENDERSON	CO		01/13/2014	5.240	1,821,371						4,028,553	12/23/2013
4111		CULVER CITY	CA		02/26/2014	4.970	934,846						1,979,567	01/29/2014
4115		ROSEBURG	OR		02/28/2014	5.140	1,337,371						2,860,593	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	713,906						1,757,196	01/10/2014
4118	CF	ANTIOCH	CA		03/03/2014	5.110	4,250,083						12,018,101	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,397,251						3,961,652	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,083,947						2,897,799	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	677,716						1,829,918	02/26/2014
4124	CF	LOS ANGELES	CA		02/13/2014	5.060	2,080,895						5,594,729	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	976,926						2,712,809	01/31/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4126		CLERMONT	FL		07/17/2014	4.860	2,040,421						4,308,671	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,322,937						2,005,830	09/19/2014
4130	CF	SACRAMENTO	CA		02/26/2014	5.020	2,079,361						3,441,964	12/06/2013
4132	CF	FOLSOM	CA		03/26/2014	5.150	3,047,334						5,998,509	02/14/2014
4134	CF	SAN LUIS OBISPO	CA		05/30/2014	5.050	4,449,083						8,536,798	05/16/2014
4136	CF	BEAVERTON	OR		04/01/2014	4.950	3,556,811						8,106,607	02/14/2014
4137	CF	NIAGARA FALLS	NY		09/24/2014	4.650	6,575,800						15,796,118	08/21/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	2,084,146						13,683,610	02/12/2014
4140		SAN FRANCISCO	CA		04/15/2014	4.500	2,415,151						7,434,545	03/04/2014
4142	CF	INDIANAPOLIS	IN		04/18/2014	4.890	2,269,740						5,553,349	03/17/2014
4147		RAVENNA	OH		05/19/2014	5.200	1,106,126						3,427,018	03/13/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	851,926						9,191,164	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,096,731						2,563,044	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	733,575						1,511,238	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	748,102						1,759,656	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	968,177						2,256,940	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	902,165						2,097,773	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	902,165						2,096,873	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	674,790						1,563,029	03/12/2014
4159	CF	GILROY	CA		05/13/2014	4.800	3,620,085						12,655,661	03/28/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	1,622,961						7,561,439	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	7,295,011						12,395,349	03/11/2014
4168		POOLER	GA		07/22/2014	5.000	1,403,404						3,208,776	03/11/2014
4169	CF	TINLEY PARK	IL		04/09/2014	5.200	3,285,173						8,700,374	03/10/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,470,706						12,863,005	02/20/2014
4174	CF	TORRANCE	CA		04/16/2014	4.920	2,627,963						4,768,994	02/18/2014
4176		KERRVILLE	TX		04/28/2014	4.750	1,885,676						3,432,930	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	849,085						2,250,584	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	4,023,783						7,200,962	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	6,784,371						15,809,150	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,130,723						1,813,548	03/20/2014
4183	CF	PONTIAC	MI		05/09/2014	4.820	3,673,571						10,666,667	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,376,461						3,847,577	03/24/2014
4188		OAKLAND	CA		04/28/2014	4.100	2,032,859						5,944,304	03/17/2014
4189		BEREA	OH		04/28/2014	5.100	510,439						887,135	03/14/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,079,244						2,505,577	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	3,075,655						7,407,763	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,599,145						6,278,845	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,516,168						4,215,332	03/28/2014
4199		PORTLAND	OR		05/29/2014	4.400	1,009,062						6,759,700	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	731,875						5,426,034	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	4,536,624						7,195,775	03/25/2014
4202	CF	MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,578,591						5,303,806	03/31/2014
4203		COPLEY	OH		06/11/2014	4.600	1,340,152						4,527,022	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,410,336						4,489,923	03/31/2014
4210		ARVADA	CO		06/13/2014	4.600	1,131,665						2,165,957	03/31/2014
4211		MARTINEZ	CA		04/29/2014	4.740	3,537,057						10,737,947	03/19/2014
4213		WESTBURY	NY		06/30/2014	4.530	5,070,260						9,150,140	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	2,750,577						5,261,871	04/03/2014
4218		PALM DESERT	CA		05/30/2014	4.700	9,963,643						19,220,444	04/28/2014
4221		SACRAMENTO	CA		04/30/2014	4.770	1,132,622						2,574,469	03/26/2014
4222		SAN FRANCISCO	CA		06/04/2014	4.700	1,914,701						5,837,698	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	2,533,648						4,142,334	07/18/2014
4226	CF	QUEEN CREEK	AZ		04/15/2014	4.700	1,905,685						4,458,510	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,577,120						2,569,899	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	1,859,240						4,574,600	04/11/2014
4229		SAN MARCOS	TX		06/20/2014	4.550	867,966						2,419,378	05/07/2014
4230	CF	TUCSON	AZ		06/23/2014	4.720	2,341,179						6,431,284	04/29/2014
4232		JOLIET	IL		07/01/2014	4.650	1,796,158						3,441,922	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,191,808						2,441,269	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	3,935,660						7,422,254	04/10/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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4237	CF	SAN FRANCISCO	CA		05/15/2014	4.780	2,694,876						7,491,754	04/23/2014
4238		DEER PARK	TX		09/02/2014	4.750	3,151,466						5,363,666	04/25/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,684,253						3,754,240	04/11/2014
4245		COLORADO SPRINGS	CO		10/31/2014	4.700	914,457						2,071,134	05/08/2014
4246	CF	RAEFORD	NC		06/11/2014	4.680	2,621,397						5,697,971	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	1,031,691						2,724,790	04/17/2014
4252	CF	CHILLICOTHE	OH		06/19/2014	4.870	2,143,926						4,137,489	04/28/2014
4254	CF	MESA	AZ		06/17/2014	4.720	1,628,078						2,728,182	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	572,398						1,336,733	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	810,309						1,866,934	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,449,235						2,754,323	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	1,021,716						2,833,546	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	951,575						2,763,456	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,179,542						3,438,605	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	622,367						1,221,897	04/25/2014
4278		DRAPER	UT		07/03/2014	4.730	1,480,336						4,300,643	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,045,316						3,703,857	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,439,746						2,588,574	05/27/2014
4281		RENO	NV		07/03/2014	4.900	5,168,568						12,770,854	01/31/2014
4282		RENO	NV		07/03/2014	4.900	4,676,324						10,816,540	01/31/2014
4284	CF	RENO	NV		07/11/2014	4.900	6,153,058						11,075,288	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	3,004,617						5,836,105	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	2,164,832						5,257,192	05/22/2014
4288	CF	WILLIAMSVILLE	NY		07/21/2014	4.700	5,453,584						8,108,045	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	1,879,888						4,619,415	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,374,741						5,147,363	07/10/2014
4299		CORAL GABLES	FL		06/12/2014	4.950	1,223,845						2,913,894	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	741,877						1,677,618	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	515,359						1,474,953	05/31/2014
4307		MIDVALE	UT		07/15/2014	4.710	938,181						2,108,080	05/03/2014
4309	CF	WATSONVILLE	CA		07/14/2014	4.660	2,011,561						5,900,286	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	1,630,693						8,999,848	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,187,163						5,093,627	06/27/2014
4318		CANASTOTA	NY		09/11/2014	4.800	3,444,744						7,652,973	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	3,591,328						8,145,761	08/05/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	764,307						1,832,311	06/10/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	739,118						1,549,175	06/17/2014
4329		BURLINGAME	CA		09/12/2014	4.450	4,991,590						12,218,523	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,644,367						3,343,205	07/18/2014
4331	CF	JACKSONVILLE	FL		07/09/2014	4.650	1,874,169						5,315,634	06/03/2014
4332		HOUSTON	TX		09/29/2014	4.780	878,248						2,423,941	07/17/2014
4337		JACKSON	TN		07/23/2014	4.610	3,876,772						9,095,879	06/10/2014
4340	CF	SARATOGA	CA		07/02/2014	4.600	3,753,016						7,012,768	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,775,895						4,147,849	07/16/2014
4344	CF	CYPRESS	TX		07/10/2014	4.570	2,200,913						4,699,447	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,507,952						4,254,920	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	751,145						1,219,448	06/16/2014
4348		PORTLAND	OR		07/15/2014	4.640	593,788						1,178,799	06/16/2014
4349		VANCOUVER	WA		07/15/2014	4.640	654,644						1,299,293	06/16/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,229,629						9,081,008	07/01/2014
4355	CF	FORT WAYNE	IN		08/29/2014	4.860	2,551,395						6,547,147	07/28/2014
4359		BRONX	NY		10/16/2014	4.510	3,944,093						10,760,339	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	1,086,775						1,189,037	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	1,920,377						4,578,293	07/15/2014
4364		SOUTH EUCLID	OH		09/10/2014	4.360	6,103,326						13,474,137	07/17/2014
4368		WAXHAW	NC		11/19/2014	4.500	1,932,874						4,269,138	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	697,474						1,681,227	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,300,965						2,094,403	07/11/2014
4371		NORTH CANTON	OH		08/20/2014	5.120	1,233,503						1,961,510	07/18/2014
4375		MERCER ISLAND	WA		08/13/2014	4.670	1,398,983						2,878,989	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	3,449,605						11,105,991	07/08/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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4380		RENTON	WA		10/30/2014	4.700	992,234						2,678,110	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	632,320						1,200,347	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	1,824,175						5,012,182	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,607,685						4,410,703	07/11/2014
4397	CF	WHITESTONE	NY		10/23/2014	4.750	4,400,101						12,139,769	08/27/2014
4399		VAN NUYS	CA		08/29/2014	4.600	1,929,988						5,555,012	07/24/2014
4401		INGLESIDE	TX		08/08/2014	4.460	979,980						2,344,699	07/21/2014
4403		BRIDGETON	MO		09/08/2014	4.800	1,748,586						4,859,973	07/24/2014
4404		PHOENIX	AZ		12/22/2014	4.450	775,659						3,477,503	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	2,997,559						6,034,657	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,653,108						4,350,975	08/19/2014
4411	CF	THOUSAND OAKS	CA		09/11/2014	5.900	2,861,059						8,367,920	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	581,297						1,060,240	08/15/2014
4413		PICKERINGTON	OH		09/24/2014	4.500	2,334,466						5,991,391	08/11/2014
4416		PICO RIVERA	CA		12/12/2014	4.590	1,852,488						8,651,107	10/14/2014
4417		PALM HARBOR	FL		09/15/2014	4.470	1,354,060						2,372,400	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,097,744						6,108,729	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,993,371						5,275,248	08/20/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	565,100						1,023,773	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,098,904						5,543,976	08/13/2014
4425		SAN BERNARDINO	CA		10/30/2014	4.530	701,411						3,341,777	08/13/2014
4427		DALLAS	TX		10/06/2014	4.460	2,189,289						4,117,007	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	586,526						1,362,749	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	586,526						1,634,427	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,227,119						4,385,591	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	3,527,591						5,243,672	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,540,609						2,170,083	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,406,857						2,644,690	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	791,357						1,650,188	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	954,496						2,161,602	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,829,080						3,184,723	08/12/2014
4448		WASHINGTON	DC		01/22/2015	5.170	2,619,506						4,851,319	09/19/2014
4451		MALVERN	PA		09/16/2014	4.100	1,735,729						6,272,239	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	7,895,214						18,142,110	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	4,652,680						11,823,409	09/03/2014
4457	CF	AUBURNDALE	FL		11/14/2014	4.400	2,546,921						5,583,763	09/29/2014
4459		ALBUQUERQUE	NM		10/06/2014	4.500	1,577,368						3,031,912	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	7,153,301						14,331,523	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,211,660						15,228,476	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,109,897						4,141,996	08/27/2014
4464	CF	DAPHNE	AL		09/30/2014	4.530	2,360,400						4,411,803	08/25/2014
4465		COMPTON	CA		10/15/2014	5.350	2,312,482						5,868,283	08/27/2014
4466	CF	CHARLOTTE	NC		10/01/2014	4.250	2,327,252						5,005,426	08/22/2014
4467	CF	SAN ANTONIO	TX		10/30/2014	4.400	4,221,692						10,010,103	09/23/2014
4468		BATON ROUGE	LA		10/02/2014	4.450	2,488,854						4,510,000	09/03/2014
4469		GILBERT	AZ		09/26/2014	4.630	2,452,822						4,728,622	09/03/2014
4470		DAYTON	NV		10/23/2014	4.400	2,982,296						5,540,687	09/04/2014
4475		JACKSONVILLE	FL		09/30/2014	4.500	1,191,321						2,540,375	08/29/2014
4476	CF	LAS VEGAS	NV		09/29/2014	4.360	5,735,575						12,437,550	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	826,450						1,279,440	08/26/2014
4479	CF	RICHMOND	VA		09/18/2014	4.480	1,856,696						3,242,167	08/27/2014
4482		BALTIMORE	MD		11/26/2014	4.500	2,159,051						6,125,015	10/17/2014
4484		MURRIETA	CA		10/01/2014	4.550	1,231,984						2,375,016	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	2,064,058						5,424,900	09/12/2014
4486		NAPERVILLE	IL		01/05/2015	4.430	1,905,284						5,053,110	09/12/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						11,621,533	09/09/2014
4492		COLORADO SPRINGS	CO		10/14/2014	4.650	1,757,096						4,488,113	09/16/2014
4495	CF	LAS VEGAS	NV		11/25/2014	4.450	1,667,895						3,612,125	09/19/2014
4497	CF	DEER PARK	TX		12/11/2014	4.320	1,734,441						3,153,575	11/19/2014
4498		HOUSTON	TX		12/11/2014	4.350	1,933,009						3,203,965	11/19/2014
4500		RICHMOND	VA		12/19/2014	4.650	1,272,013						2,902,425	11/17/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4501	CF	ORLANDO	FL		11/10/2014	4.360	1,550,714						2,864,012	09/19/2014
4502		DINUBA	CA		09/29/2014	4.360	1,089,313						3,861,040	09/17/2014
4503		PORTLAND	OR		09/30/2014	4.500	1,660,682						4,028,671	08/22/2014
4506		BREA	CA		11/14/2014	4.490	700,433						4,049,123	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,227,424						4,959,898	09/09/2014
4516		SANTA ANA	CA		10/30/2014	4.420	809,480						4,824,628	09/16/2014
4517		EUGENE	OR		11/07/2014	4.680	1,736,675						3,751,634	09/11/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,486,865						3,541,186	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	7,633,181						27,482,079	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	921,887						3,126,910	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,566,887						4,632,662	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,235,749						10,929,346	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,132,642						8,604,705	09/23/2014
4528		NASVILLE	TN		11/05/2014	4.510	1,274,154						2,235,601	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,418,030						2,738,165	10/22/2014
4532	CF	GRETNA	LA		12/01/2014	4.500	3,173,989						5,830,303	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,319,062						3,026,388	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,603,138						3,404,710	11/14/2014
4537		BUFFALO	NY		11/18/2014	4.710	444,764						1,252,117	09/28/2014
4538	CF	HUNTINGTON BEACH	CA		12/17/2014	4.650	4,994,814						10,151,526	10/24/2014
4539	CF	HILLSBORO	OR		11/25/2014	4.550	6,155,207						10,769,727	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	1,848,223						2,659,197	11/20/2014
4542	CF	ORLANDO	FL		12/23/2014	4.570	6,755,194						20,646,965	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	4,375,290						8,549,177	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	2,709,409						4,603,213	10/15/2014
4547		ROME	GA		10/23/2014	4.660	949,016						2,368,949	10/08/2014
4550		HOUSTON	TX		12/10/2014	4.940	1,083,751						2,888,025	10/22/2014
4551		UNION CITY	CA		12/02/2014	4.550	7,204,132						16,359,063	10/20/2014
4554		CLEVELAND	OH		12/31/2014	4.150	1,690,994						4,407,988	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,647,421						12,826,904	10/24/2014
4563		VERO BEACH	FL		11/18/2014	4.880	749,481						2,858,428	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	9,267,356						29,993,291	11/10/2014
4567	CF	WEST CHESTER	OH		12/17/2014	4.000	4,519,931						18,770,977	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	686,236						2,724,943	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	12,802,223						29,599,413	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,409,788						3,056,275	10/21/2014
4572		SAINT PETERS	MO		12/11/2014	4.350	1,713,348						3,812,733	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,405,824						3,072,987	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,186,164						2,629,314	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,326,616						2,178,296	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,141,677						3,437,745	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,445,734						3,373,993	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	3,465,980						7,658,391	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,122,821						2,514,876	11/12/2014
4585		DEER PARK	TX		01/28/2015	4.600	1,335,839						2,698,358	11/12/2014
4586	CF	NOVI	MI		12/30/2014	4.500	3,652,938						9,053,689	11/05/2014
4588	CF	SEATTLE	WA		12/18/2014	4.350	4,677,850						8,902,183	11/04/2014
4590		NEWPORT BEACH	CA		12/01/2014	4.520	1,098,593						4,983,896	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	856,674						1,508,018	11/13/2014
4593	CF	VENICE	FL		01/30/2015	4.250	2,976,677						8,469,871	11/13/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	938,363						2,356,996	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,237,831						4,402,882	11/26/2014
4598		OGDEN	UT		12/12/2014	4.350	3,075,241						7,280,614	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	897,948						1,755,235	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	803,003						1,789,953	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,397,936						6,242,143	11/18/2014
4602	CF	ALHAMBRA	CA		04/01/2015	4.350	2,748,463						4,538,453	12/29/2014
4605		SYLMAR	CA		12/31/2014	4.350	1,757,280						3,621,536	11/24/2014
4609		TRACY	CA		01/26/2015	4.250	4,521,673						7,589,608	11/24/2014
4610		RIVERSIDE	CA		02/13/2015	4.790	1,778,709						4,043,134	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	962,414						1,672,609	11/06/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4612		FARMINGTON	UT		12/30/2014	4.350	1,076,319						2,943,383	11/10/2014
4615		SHAWNEE	KS		02/11/2015	4.660	1,384,253						2,501,220	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,389,645						6,684,902	12/15/2014
4618		FAIRLAWN	OH		01/28/2015	4.550	844,147						1,965,742	12/17/2014
4620		CHICAGO	IL		02/10/2015	4.490	507,742						1,305,458	12/10/2014
4621	CF	HOUSTON	TX		02/18/2015	4.250	4,997,443						15,291,402	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,334,218						3,197,588	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,322,122						3,615,163	12/08/2014
4624		POOLER	GA		05/01/2015	4.660	1,221,311						2,644,348	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,326,943						6,550,389	12/17/2014
4635		HEBRON	KY		02/27/2015	4.320	1,084,132						2,565,694	01/12/2015
4636		COLUMBIA	TN		03/17/2015	4.600	1,093,590						2,265,566	02/12/2015
4649	CF	COSTA MESA	CA		01/20/2015	4.730	2,038,583						3,904,702	12/18/2014
4650	CF	SPRING	TX		02/04/2015	4.410	1,922,801						3,872,211	12/08/2014
4653		WESLEY CHAPEL	FL		02/27/2015	4.660	1,761,777						3,725,195	12/23/2014
4654	CF	PHOENIX	AZ		05/08/2015	4.350	1,868,914						4,344,676	01/29/2015
4660		DEER PARK	TX		03/03/2015	4.440	1,326,707						2,404,392	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	672,978						1,332,177	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	835,047						2,798,845	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	3,904,645						8,817,499	01/12/2015
4667		SAN DIEGO	CA		02/13/2015	4.250	1,499,233						3,961,914	01/07/2015
4668	CF	PHOENIX	AZ		02/03/2015	4.300	3,233,413						7,978,116	12/18/2014
4669	CF	SEATTLE	WA		05/07/2015	4.300	7,362,260						14,241,403	04/06/2015
4671		ROCKWALL	TX		04/23/2015	4.250	3,080,367						10,309,608	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,552,057						3,247,192	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	853,584						2,133,333	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	719,029						2,050,253	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	1,206,974						2,464,744	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	1,730,630						3,465,847	02/22/2015
4681		LOS ANGELES	CA		04/03/2015	5.540	1,132,012						2,217,763	02/05/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	975,645						6,920,145	01/12/2015
4685		CHULA VISTA	CA		03/04/2015	4.250	1,463,242						7,044,613	01/06/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	307,816						649,726	02/02/2015
4688	CF	NORTH LAS VEGAS	NV		03/16/2015	4.250	1,630,470						4,694,731	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	949,769						1,837,059	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,289,266						4,452,469	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	5,960,426						9,906,085	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,331,129						2,430,465	01/16/2015
4696		BISHOP	CA		02/27/2015	4.750	5,332,825						16,356,042	01/16/2015
4697	CF	GERMANTOWN	TN		02/13/2015	4.460	1,588,014						3,175,908	01/20/2015
4698		ALBANY	GA		02/27/2015	4.150	1,180,923						2,932,681	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	844,284						1,516,427	01/28/2015
4701	CF	LAS VEGAS	NV		05/22/2015	4.120	5,830,725						13,376,632	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,233,304						3,068,301	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	1,851,338						5,615,277	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,201,160						3,281,593	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,151,313						2,032,775	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,329,235						8,714,921	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,363,198						8,695,147	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,463,909						2,490,725	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,195,595						2,821,384	04/07/2015
4719	CF	OREM	UT		04/01/2015	4.150	2,559,607						6,984,999	02/10/2015
4721	CF	LEWISVILLE	TX		03/17/2015	4.150	4,182,539						6,700,186	02/03/2015
4722	CF	SPOKANE	WA		04/07/2015	4.200	2,935,219						10,630,050	02/19/2015
4723	CF	HOUSTON	TX		05/22/2015	4.350	3,337,347						7,300,294	03/16/2015
4726	CF	GLENDALE HEIGHTS	IL		06/05/2015	4.260	5,752,888						11,524,731	03/30/2015
4730		REDMOND	WA		04/22/2015	4.350	966,920						2,443,370	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	650,652						1,478,933	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	753,892						1,623,372	02/19/2015
4736	CF	CLIFTON PARK	NY		05/07/2015	4.150	1,514,049						2,366,932	03/12/2015
4739	CF	BALTIMORE	MD		05/19/2015	4.050	11,437,197						39,706,286	03/25/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4741		CLEVELAND	OH		03/20/2015	4.500	568,031						1,071,982	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,400,000						4,534,710	03/16/2015
4747	CF	JACKSONVILLE	FL		03/31/2015	4.300	1,663,920						2,926,195	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	3,142,292						7,301,918	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	758,528						1,833,991	03/16/2015
4754	CF	SAN FRANCISCO	CA		06/30/2015	4.050	3,253,642						8,935,920	03/31/2015
4755	CF	AUSTIN	TX		04/30/2015	4.190	4,619,721						8,060,570	03/13/2015
4760		TRACY	CA		05/15/2015	4.110	886,664						1,881,497	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.330	873,845						3,191,359	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	1,967,579						4,195,441	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	6,472,197						13,482,560	03/10/2015
4766		CATHEDRAL CITY	CA		04/09/2015	4.160	1,548,863						2,652,305	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	3,588,142						10,950,764	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	928,696						1,911,731	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	3,758,092						12,147,700	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,206,137						3,526,880	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	4,352,214						11,230,571	04/10/2015
4773		FORTUNA	CA		04/16/2015	4.440	1,094,717						2,279,457	03/12/2015
4774		HOUSTON	TX		07/09/2015	4.400	4,255,043						13,212,138	06/25/2015
4776	CF	DEPEW	NY		12/14/2015	4.300	1,993,596						4,324,062	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	729,991						1,394,367	03/18/2015
4783		GREENDALE	WI		05/01/2015	4.470	1,422,978						2,245,209	03/31/2015
4784		ATLANTA	GA		05/19/2015	3.800	902,523						8,258,292	04/23/2015
4785		SANTA BARBARA	CA		06/11/2015	4.070	2,633,322						9,480,486	04/27/2015
4788		CHICAGO	IL		05/28/2015	4.400	2,649,645						3,958,983	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	5,190,543						11,088,634	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,550,847						5,306,927	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	817,295						1,862,927	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,494,775						6,408,331	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	7,194,935						12,098,900	04/24/2015
4798		PERRYSBURG	OH		05/21/2015	4.530	897,312						1,583,776	04/17/2015
4799		SACRAMENTO	CA		06/11/2015	4.320	2,995,961						5,694,920	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	3,670,611						11,854,350	07/15/2015
4803		HOUSTON	TX		05/22/2015	4.450	2,409,382						6,042,786	05/15/2015
4809	CF	ORANGE	CA		05/22/2015	4.550	2,677,961						8,749,544	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	3,148,250						7,937,329	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,349,250						4,059,248	07/31/2015
4818		MONROE	OH		11/05/2015	3.960	1,270,668						2,858,015	04/14/2015
4825	CF	HOUSTON	TX		05/19/2015	4.190	3,195,970						5,885,058	04/07/2015
4826		SALT LAKE CITY	UT		05/28/2015	4.350	1,941,167						4,347,377	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.150	2,828,597						5,776,330	04/15/2015
4832	CF	PARAMUS	NJ		06/25/2015	4.050	5,944,825						19,937,698	04/14/2015
4833		STOCKTON	CA		09/21/2015	4.320	1,123,109						5,119,183	07/29/2015
4834		PORT ST LUCIE	FL		05/20/2015	4.100	1,906,029						2,997,443	04/23/2015
4837	CF	APPLE VALLEY	CA		06/03/2015	4.250	3,385,254						6,965,452	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,287,633						1,314,400	04/22/2015
4840	CF	HOUSTON	TX		05/21/2015	4.250	2,359,185						4,372,770	04/20/2015
4841	CF	VENICE	CA		06/05/2015	4.030	4,800,000						9,475,280	04/22/2015
4842	CF	SANTA MONICA	CA		06/05/2015	4.030	3,500,000						9,798,082	04/22/2015
4843	CF	VENICE	CA		06/05/2015	4.050	2,400,000						7,369,601	04/22/2015
4844	CF	VENICE	CA		06/05/2015	4.030	1,958,372						11,225,737	04/22/2015
4845		CAROL STREAM	IL		08/03/2015	4.140	938,614						2,682,439	05/16/2015
4846		SAN DIMAS	CA		05/29/2015	4.100	1,950,355						3,945,693	04/13/2015
4847		VAN NUYS	CA		05/29/2015	4.100	1,950,355						4,113,311	04/14/2015
4850	CF	LOMBARD	IL		06/18/2015	4.050	3,100,529						8,134,507	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,477,606						4,377,329	05/20/2015
4852	CF	MISSOULA	MT		09/30/2015	4.250	14,361,527						25,643,817	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	3,158,375						5,858,122	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	8,752,584						13,518,841	06/12/2015
4863		EL PASO	TX		05/21/2015	4.250	2,948,981						5,218,200	04/23/2015
4864		GILBERT	AZ		07/15/2015	4.300	4,647,613						7,478,597	06/01/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4867		COLUMBUS	OH		07/14/2015	4.250	1,867,687						8,339,139	05/29/2015
4869		OREM	UT		06/29/2015	4.000	1,109,314						1,788,247	04/27/2015
4870	CF	SAN DIEGO	CA		03/01/2016	4.150	8,652,926						30,007,453	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,349,173						11,457,093	05/05/2015
4872		BRADENTON	FL		07/16/2015	4.430	1,390,779						2,805,488	06/03/2015
4881		POTEAU	OK		06/30/2015	4.270	8,262,722						16,517,433	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	4,036,649						9,488,928	04/29/2015
4888	CF	CORONA	CA		05/20/2015	4.150	2,062,974						4,549,092	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	1,024,171						3,952,319	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	1,288,104						3,891,361	05/18/2015
4894		LAS VEGAS	NV		05/21/2015	3.900	1,656,134						6,152,530	05/18/2015
4900		WEST PALM BEACH	FL		06/10/2015	3.990	1,411,005						2,690,398	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,305,241						2,288,512	05/13/2015
4902		HEBRON	KY		08/28/2015	4.150	2,793,763						7,998,425	07/24/2015
4906	CF	VENICE	CA		07/09/2015	5.450	4,957,401						12,962,632	05/15/2015
4907	CF	VENICE	CA		06/30/2015	4.100	2,000,000						4,769,589	05/22/2015
4908		MARYSVILLE	WA		07/06/2015	4.150	2,184,862						7,524,028	05/22/2015
4909	CF	SALEM	OR		06/09/2015	4.100	3,479,610						6,212,314	05/13/2015
4910		SANDY	UT		07/02/2015	4.250	806,501						1,372,231	05/14/2015
4911	CF	TRACY	CA		07/08/2015	4.150	2,140,273						3,666,110	05/21/2015
4913	CF	SEATTLE	WA		07/09/2015	4.240	2,678,935						5,082,148	06/05/2015
4916		KENT	WA		07/24/2015	4.290	2,234,099						5,453,109	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	2,919,532						9,290,242	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,242,270						3,537,103	06/18/2015
4925		BEAVERTON	OR		07/29/2015	6.125	994,454						4,005,747	05/22/2015
4926		WORTHINGTON	OH		10/01/2015	4.350	2,786,490						4,572,225	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,262,339						8,199,186	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	835,141						3,057,550	06/11/2015
4929		ELK RIVER	MN		07/16/2015	4.500	956,445						1,757,271	04/23/2015
4932		GEORGETOWN	TX		08/12/2015	4.120	1,401,347						7,740,783	06/22/2015
4934	CF	ELMHURST	IL		02/02/2016	4.560	2,782,255						5,435,300	08/24/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,702,564						4,612,605	06/10/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,705,585						4,220,533	06/15/2015
4939	CF	NAMPA	ID		06/29/2015	4.200	3,071,125						5,877,787	05/21/2015
4940		SAN ANTONIO	TX		06/29/2015	4.200	2,470,253						4,056,077	06/09/2015
4941		PHOENIX	AZ		07/17/2015	5.150	917,061						5,576,402	05/26/2015
4943	CF	THOUSAND OAKS	CA		12/02/2015	4.150	1,986,711						3,878,548	09/22/2015
4946		TRACY	CA		09/25/2015	4.330	1,976,952						3,325,139	09/09/2015
4947		WOODINVILLE	WA		07/22/2015	5.150	8,105,674						13,730,099	06/11/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,237,421						2,603,403	06/10/2015
4950		OAK CREEK	WI		09/11/2015	4.410	2,647,403						3,567,186	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	2,123,750						3,480,385	06/03/2015
4965	CF	UNIVERSAL CITY	TX		07/30/2015	4.260	2,199,573						5,248,937	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,286,710						4,600,171	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	318,218						2,883,750	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,122,791						3,111,454	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	574,061						1,047,166	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,715,614						3,606,928	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	5,429,424						15,145,113	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	3,050,030						5,713,271	06/24/2015
4978		AUBURN	WA		06/19/2015	4.380	3,981,667						9,213,927	06/09/2015
4979		HUTTO	TX		07/01/2015	4.230	1,014,579						1,989,778	05/29/2015
4984		CHAGRIN FALLS	OH		07/31/2015	4.650	1,729,261						2,573,149	07/07/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,591,493						2,960,294	07/09/2015
4988	CF	DOWNEY	CA		06/30/2015	4.290	4,278,694						8,236,682	06/09/2015
4992	CF	MILWAUKEE	WI		07/22/2015	4.500	4,736,902						10,606,161	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	640,662						1,417,022	07/16/2015
4998		WILLOUGHBY	OH		08/13/2015	4.600	1,113,870						2,449,029	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	760,916						1,380,187	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	804,513						1,385,364	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	723,357						1,271,143	07/22/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,540,123						2,910,969	08/06/2015
5004		BEND	OR		07/31/2015	4.150	516,335						3,328,036	06/30/2015
5005		CEDAR PARK	TX		08/26/2015	4.530	907,244						1,965,567	07/16/2015
5007	CF	RIALTO	CA		08/26/2015	4.350	3,586,611						10,514,784	07/07/2015
5009		PORTLAND	OR		08/26/2015	4.360	1,579,180						3,295,808	07/20/2015
5010	CF	STAFFORD	TX		12/01/2015	4.250	3,157,170						6,923,277	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	601,731						1,412,347	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	824,537						4,413,252	07/30/2015
5024	CF	BECKLEY	WV		12/08/2015	4.050	6,098,806						14,581,800	10/05/2015
5025		TUCSON	AZ		09/28/2015	4.240	1,346,202						2,828,849	08/04/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,212,320						3,929,452	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	3,876,452						7,017,925	08/03/2015
5029		CINCINNATI	OH		08/14/2015	4.460	2,173,317						4,441,925	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,663,461						2,610,194	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	913,980						1,420,977	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	1,015,794						2,088,454	07/27/2015
5034		PENNSAUKEN	NJ		08/27/2015	4.320	938,378						1,852,525	07/21/2015
5036	CF	ALHAMBRA	CA		12/01/2015	4.300	2,695,342						7,852,310	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	661,502						1,119,363	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,377,519						2,525,063	07/02/2015
5041		KIRKLAND	WA		09/16/2015	4.540	2,375,707						5,806,335	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,373,965						6,112,374	07/21/2015
5046		LAS VEGAS	NV		09/03/2015	4.330	1,758,412						4,926,076	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	1,910,945						4,819,371	09/10/2015
5050		SAN DIEGO	CA		10/23/2015	4.230	2,203,944						6,096,657	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	999,646						2,385,443	09/15/2015
5052		SAN DIEGO	CA		10/23/2015	4.430	1,941,503						4,870,828	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	3,827,630						6,950,853	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,445,762						3,219,710	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,162,935						2,766,978	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.100	2,111,858						4,359,701	07/30/2015
5059		PORTLAND	OR		09/28/2015	4.450	887,393						2,578,334	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,445,217						8,413,752	08/03/2015
5062	CF	ALBUQUERQUE	NM		12/31/2015	4.200	2,116,985						4,376,555	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	861,940						1,778,482	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,460,363						4,947,253	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,268,566						2,761,599	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,588,405						2,687,175	08/11/2015
5068		CHANDLER	TX		09/25/2015	4.180	516,124						1,437,440	08/10/2015
5070		DALLAS	TX		09/10/2015	4.290	3,233,181						4,627,771	08/20/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,300,549						6,312,530	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	3,141,501						6,370,802	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,411,023						5,523,593	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,300,396						3,855,446	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	3,101,161						5,467,899	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	2,843,584						21,438,498	08/24/2015
5084		VENTURA	CA		09/29/2015	4.080	1,208,799						1,976,457	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	468,229						943,805	06/08/2015
5086	CF	SOUTHLAKE	TX		09/30/2015	4.380	2,652,780						6,888,543	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,643,389						2,506,026	10/09/2015
5090		BRONX	NY		10/29/2015	3.850	2,559,388						5,288,400	09/25/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,076,600						2,071,429	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,289,076						3,612,533	08/25/2015
5094	CF	WORTHINGTON	OH		12/09/2015	4.550	2,943,502						5,056,810	10/29/2015
5095	CF	DUBLIN	OH		12/09/2015	4.550	2,807,648						6,809,463	10/28/2015
5096		ROCKLIN	CA		09/01/2015	4.330	2,442,455						4,169,837	08/19/2015
5097	CF	RIVERSIDE	CA		09/24/2015	4.300	2,874,346						6,076,660	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,542,775						3,285,561	08/24/2015
5099		CHESAPEAKE	VA		10/20/2015	4.900	1,675,509						3,685,948	08/31/2015
5101	CF	LOS ANGELES	CA		10/14/2015	4.340	3,014,281						7,487,908	08/31/2015
5103		GROVETOWN	GA		05/19/2016	4.260	1,510,293						2,683,064	01/29/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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5105		CLEARLAKE	CA		10/16/2015	4.280	3,435,326						8,476,174	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	1,375,158						3,706,764	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	1,375,158						3,671,153	09/04/2015
5109		ST PETERSBURG	FL		12/14/2015	4.470	6,524,895						13,018,456	12/04/2015
5114		IRVINE	CA		10/16/2015	4.380	4,558,723						10,528,800	09/02/2015
5115	CF	FRESNO	CA		11/10/2015	4.090	12,378,406						26,021,130	10/15/2015
5116		SULPHUR	LA		11/30/2015	4.040	789,381						1,884,587	09/23/2015
5117		MONONA	WI		09/29/2015	4.120	3,436,034						7,188,126	09/08/2015
5118	CF	CHULA VISTA	CA		12/09/2015	4.200	5,334,321						14,863,927	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.290	1,028,852						6,245,586	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,466,165						2,839,593	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	720,760						1,243,059	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	2,159,092						7,067,438	09/16/2015
5126		INDIANAPOLIS	IN		10/16/2015	4.150	1,257,714						4,320,537	09/10/2015
5127		WEST JORDAN	UT		10/19/2015	4.300	1,520,349						4,355,878	08/28/2015
5128	CF	MILWAUKEE'	WI		10/02/2015	4.410	3,884,635						8,680,726	08/18/2015
5130		LOS ANGELES	CA		11/04/2015	4.150	945,853						4,862,685	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	6,020,618						12,063,191	10/08/2015
5142	CF	KENMORE	WA		10/09/2015	4.100	1,567,415						3,150,005	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	4.140	975,442						1,780,573	01/29/2016
5148		NASHVILLE	TN		11/19/2015	4.400	595,526						1,330,806	10/14/2015
5149	CF	ANAHEIM	CA		11/10/2015	4.230	2,153,303						6,000,612	10/07/2015
5154		FRESNO	CA		11/30/2015	4.480	3,393,192						8,278,441	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	1,822,726						3,745,458	10/20/2015
5162		GROVE CITY	OH		01/22/2016	4.220	6,818,513						13,967,489	11/30/2015
5165		MAPLE VALLEY	WA		12/15/2015	4.230	6,678,078						10,512,639	09/25/2015
5168		COLORADO SPRINGS	CO		12/31/2015	4.430	1,994,122						3,165,547	12/11/2015
5169		RIDGEFIELD	WA		11/02/2015	4.310	1,923,042						3,602,121	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	1,669,809						5,447,843	10/19/2015
5174	CF	LYNNWOOD	WA		01/11/2016	4.300	1,719,245						3,658,829	11/13/2015
5175		NAVASOTA	TX		10/19/2015	4.330	1,576,866						3,616,000	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,292,151						1,940,517	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	589,250						1,689,338	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	563,254						1,925,529	10/26/2015
5182	CF	LAS VEGAS	NV		12/15/2015	4.100	3,195,016						9,394,702	11/06/2015
5183		FORT WORTH	TX		12/02/2015	4.420	1,278,602						2,863,786	10/22/2015
5188	CF	ALBANY	OR		12/02/2015	4.130	6,020,193						13,725,708	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,644,770						2,820,023	10/20/2015
5191		TROY	MI		12/28/2015	4.300	2,596,022						4,853,960	12/07/2015
5195		FORT WAYNE	IN		11/19/2015	4.170	1,936,229						3,568,168	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	7,085,239						12,652,400	11/25/2015
5200	CF	MILWAUKEE	WI		11/20/2015	4.390	2,977,147						6,193,860	10/27/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,444,845						6,704,461	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	798,741						1,562,459	10/28/2015
5204		ALBUQUERQUE	NM		12/18/2015	4.400	3,080,612						7,764,706	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,591,060						7,052,402	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,415,170						2,994,696	11/20/2015
5216	CF	COSTA MESA	CA		02/01/2016	4.510	4,371,210						8,514,374	12/09/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	3,382,112						14,164,868	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	2,020,706						4,409,829	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,329,820						2,649,438	11/10/2015
5225		WEST CHESTER	OH		12/30/2015	4.500	3,697,037						8,704,716	11/25/2015
5227		LOS ANGELES	CA		12/07/2015	6.500	917,172						2,425,212	09/11/2015
5229		SANDY	UT		01/08/2016	4.220	5,784,964						11,280,579	11/23/2015
5230		BURBANK	CA		12/29/2015	4.100	4,572,853						8,913,420	11/23/2015
5231		FEDERAL WAY	WA		04/04/2016	4.100	8,111,759						20,002,189	02/25/2016
5232		TORRANCE	CA		01/07/2016	5.400	3,825,728						8,307,692	11/17/2015
5233	CF	HOUSTON	TX		02/22/2016	4.260	1,544,935						3,289,855	01/10/2016
5235		COLUMBUS	OH		12/29/2015	4.720	3,830,506						6,903,340	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,113,960						2,236,538	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	4,232,444						8,370,583	11/20/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5239		FARMINGTON	NM		12/29/2015	4.250	1,709,256						3,415,341	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	837,177						1,443,387	11/11/2015
5246		WOOSTER	OH		12/17/2015	4.290	685,688						1,181,871	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	829,204						1,428,905	12/11/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	911,309						2,207,916	01/13/2016
5254	CF	CHICAGO	IL		01/26/2016	4.670	3,645,393						9,318,157	12/31/2015
5255		LIBERTY	MO		12/15/2015	4.120	1,605,792						2,707,847	11/19/2015
5257		ONTARIO	CA		12/28/2015	4.410	4,561,326						10,322,854	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	1,039,617						2,123,165	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	3,420,281						5,479,586	01/11/2016
5268	CF	ROMEOVILLE	IL		06/06/2016	4.480	2,647,290						7,050,479	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	1,935,040						4,403,086	01/06/2016
5270	CF	FEDERAL WAY	WA		01/26/2016	4.470	3,636,195						6,621,673	12/30/2015
5273		SWANSEA	MA		02/24/2016	4.230	1,915,522						3,737,817	12/31/2015
5278		JACKSONVILLE	FL		02/02/2016	4.490	1,306,179						2,564,652	01/04/2016
5279		MENASHA	WI		02/19/2016	4.430	1,297,805						2,209,020	01/25/2016
5282		MARION	IN		02/09/2016	4.460	899,698						1,386,788	12/23/2015
5283		LANCASTER	OH		02/09/2016	4.460	1,163,246						2,160,393	12/23/2015
5285		CONROE	TX		02/29/2016	4.410	1,159,467						2,815,131	01/08/2016
5286		CARSON CITY	NV		02/01/2016	4.560	1,495,458						3,048,405	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	2,617,698						5,162,884	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	7,474,502						13,110,502	02/10/2016
5294	CF	DEERFIELD BEACH	FL		02/01/2016	4.210	2,017,764						4,411,774	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	4,198,838						11,331,581	12/29/2015
5297		TUCSON	AZ		01/29/2016	3.960	1,467,363						3,088,320	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	6,710,504						6,992,388	01/14/2016
5304	CF	KISSIMMEE	FL		08/01/2016	4.550	5,950,924						11,470,710	02/14/2016
5307	CF	SALT LAKE CITY	UT		03/22/2016	4.100	3,265,237						5,365,528	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	1,981,633						4,464,000	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	4,099,870						8,818,771	01/12/2016
5311	CF	UNION GAP	WA		03/21/2016	4.300	4,868,460						16,579,813	02/01/2016
5312	CF	LAS VEGAS	NV		03/01/2016	4.450	2,505,163						9,302,847	01/27/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	812,892						1,743,013	01/27/2016
5316		CLEVELAND	OH		02/17/2016	4.510	709,751						1,500,000	01/27/2016
5317		SALT LAKE CITY	UT		02/11/2016	4.350	1,000,807						2,487,532	01/19/2016
5323		OKLAHOMA CITY	OK		03/23/2016	4.400	854,930						1,551,462	02/18/2016
5327	CF	STERLING	VA		03/15/2016	4.300	4,300,081						8,697,978	02/10/2016
5330	CF	LOS ANGELES	CA		04/06/2016	3.950	4,035,804						8,348,189	03/14/2016
5331		ATLANTA	GA		04/22/2016	3.870	7,269,968						20,829,389	03/02/2016
5333		MESA	AZ		11/04/2016	4.070	1,709,830						4,128,213	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	671,994						1,753,575	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,518,430						3,850,535	04/22/2016
5339	CF	DENVER	CO		03/03/2016	4.350	4,219,433						7,202,219	02/11/2016
5340		MIDVALE	UT		04/06/2016	4.750	3,780,318						9,063,461	02/23/2016
5345		MIAMI	FL		03/31/2016	4.000	2,542,369						6,141,581	02/24/2016
5348	CF	MIAMI	FL		03/31/2016	4.000	2,042,975						5,410,406	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	5,503,461						8,351,867	03/10/2016
5351		PLANO	TX		04/08/2016	4.150	1,709,864						3,206,347	02/22/2016
5354	CF	LOS ANGELES	CA		03/31/2016	4.150	4,013,886						6,972,120	03/07/2016
5355	CF	EUGENE	OR		04/12/2016	4.150	3,328,587						7,660,090	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,623,886						6,385,805	03/07/2016
5358	CF	CHARLOTTE	NC		04/13/2016	4.150	1,641,470						3,377,373	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	1,947,372						5,182,607	03/10/2016
5360		GOODYEAR	AZ		04/27/2016	4.090	1,050,283						2,234,205	04/01/2016
5361		LA PORTE	TX		04/20/2016	4.300	1,360,439						2,476,311	02/29/2016
5364	CF	VANCOUVER	WA		05/10/2016	4.100	4,683,144						8,809,145	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	1,949,904						5,228,248	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	3,147,631						7,733,521	02/19/2016
5370	CF	RICHLAND	WA		04/12/2016	4.150	2,820,132						4,870,700	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	1,047,027						3,986,436	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.750	1,338,353						2,027,059	02/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5374		KEENE	NH		09/30/2016	4.000	1,405,048						2,510,371	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	875,276						1,605,585	08/04/2016
5380		REDONDO BEACH	CA		04/12/2016	5.250	2,837,588						7,854,329	03/10/2016
5382	CF	PHOENIX	AZ		03/11/2016	4.170	2,095,379						5,236,225	03/03/2016
5386	CF	PETALUMA	CA		04/05/2016	4.200	1,547,496						3,332,543	02/29/2016
5387		KIRKLAND	WA		05/03/2016	4.000	2,412,586						6,821,697	03/07/2016
5391	CF	MURRIETA	CA		05/05/2016	4.250	1,628,358						4,161,662	03/07/2016
5392	CF	CORNING	CA		05/05/2016	4.050	2,732,401						4,959,249	03/08/2016
5396		ESCONDIDO	CA		05/18/2016	4.750	1,012,588						2,608,927	03/22/2016
5397		LA MESA	CA		05/18/2016	4.750	1,012,588						2,039,982	03/21/2016
5402		DUBLIN	OH		04/18/2016	4.350	4,456,488						7,134,005	03/08/2016
5403		VIRGINIA BEACH	VA		05/24/2016	4.450	1,817,180						4,444,557	03/05/2016
5405	CF	ELK GROVE	CA		05/02/2016	3.980	2,799,870						17,780,790	03/20/2016
5406	CF	GREELEY	CO		05/04/2016	4.150	1,494,153						3,229,300	03/17/2016
5407		SAN ANTONIO	TX		04/13/2016	4.300	1,799,291						2,966,391	03/11/2016
5410		SAN JACINTO	CA		07/08/2016	3.980	1,423,034						3,800,027	05/23/2016
5411	CF	BILLINGS	MT		04/25/2016	4.030	2,194,612						4,205,835	03/18/2016
5414		SOUTHAVEN	MS		05/27/2016	4.070	5,766,585						15,591,440	04/06/2016
5415		LOGAN	UT		04/25/2016	4.120	1,093,909						1,896,587	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.330	1,105,969						2,079,969	03/22/2016
5420		GEORGETOWN	TX		06/20/2016	4.120	1,317,076						3,453,267	04/04/2016
5421	CF	IRVING	TX		05/02/2016	4.190	3,687,119						9,809,059	03/23/2016
5422		SANTA ROSA	CA		06/29/2016	4.070	2,380,192						3,602,286	05/12/2016
5423	CF	SACRAMENTO	CA		04/29/2016	4.050	3,401,840						5,270,313	03/22/2016
5425	CF	LOS ANGELES	CA		07/28/2016	4.100	4,133,567						8,019,066	05/05/2016
5427		ROCK HILL	SC		05/20/2016	4.460	2,294,721						3,913,706	04/01/2016
5428	CF	HOUSTON	TX		08/10/2016	4.540	5,996,398						16,306,994	04/06/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	387,131						1,017,891	04/04/2016
5430		SEATTLE	WA		03/31/2016	4.430	9,128,889						17,858,108	03/15/2016
5438	CF	DARIEN	IL		07/15/2016	4.080	1,730,579						3,200,793	04/29/2016
5439		SANTA ANA	CA		08/05/2016	5.500	12,596,903						32,290,800	06/14/2016
5441	CF	LONG BEACH	CA		03/31/2016	4.210	2,048,413						3,188,945	03/15/2016
5450	CF	MISSOURI CITY	TX		06/24/2016	4.150	1,649,377						2,645,576	04/07/2016
5455	CF	BOSSIER CITY	LA		06/10/2016	4.350	1,630,472						2,876,086	03/31/2016
5456	CF	BOSSIER CITY	LA		06/06/2016	4.350	2,247,408						4,060,271	03/31/2016
5457	CF	THOUSAND OAKS	CA		08/02/2016	4.280	2,943,555						5,674,217	04/25/2016
5458		LOWELL	MA		05/26/2016	4.410	1,565,583						2,848,614	04/15/2016
5459		HUDSON	NH		05/26/2016	4.410	639,463						1,158,870	04/18/2016
5464		SACRAMENTO	CA		07/29/2016	4.150	4,306,250						7,999,569	05/03/2016
5470		TACOMA	WA		06/08/2016	4.170	1,529,693						2,522,793	04/29/2016
5472		EL PASO	TX		05/16/2016	4.440	1,100,723						2,210,458	04/18/2016
5477		SAINT ALBANS	WV		05/11/2016	4.430	2,999,634						5,470,543	04/07/2016
5478	CF	HOUSTON	TX		06/30/2016	4.210	3,594,715						6,102,867	04/29/2016
5482		SANTA ANA	CA		06/24/2016	4.350	1,350,118						4,230,551	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,146,853						2,813,053	04/22/2016
5484	CF	SACRAMENTO	CA		04/29/2016	4.350	2,742,454						7,668,103	04/12/2016
5486		PALMDALE	CA		06/20/2016	3.720	4,210,594						9,974,085	05/12/2016
5487	CF	RENO	NV		07/01/2016	4.040	4,712,733						8,829,193	05/01/2016
5488	CF	MILWAUKEE	WI		05/06/2016	4.360	4,982,137						10,017,316	04/27/2016
5493		PHOENIX	AZ		06/30/2016	4.500	7,510,453						16,935,911	04/26/2016
5495		GRANADA HILLS	CA		06/27/2016	4.430	1,516,824						3,085,951	05/31/2016
5496		ANAHEIM	CA		06/08/2016	4.260	1,545,897						4,581,375	04/27/2016
5497	CF	LOS ANGELES	CA		07/28/2016	4.140	2,349,598						4,648,193	05/02/2016
5498	CF	SUWANEE	GA		06/06/2016	4.150	3,976,987						6,591,191	04/28/2016
5499	CF	NEWPORT BEACH	CA		07/26/2016	4.650	1,511,480						3,089,194	06/14/2016
5500		SANDY	UT		06/29/2016	4.080	6,225,853						11,261,616	05/19/2016
5502	CF	BAKERSFIELD	CA		09/12/2016	3.990	3,316,470						7,419,638	07/20/2016
5504		RIVERSIDE	CA		07/22/2016	4.050	1,157,797						2,333,806	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.670	2,367,506						5,260,714	05/13/2016
5510		GREENSBORO	NC		07/06/2016	3.710	3,582,762						11,686,265	05/04/2016
5512		NEW YORK	NY		06/22/2016	3.710	5,013,262						7,412,745	05/13/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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5514		MONROE	WI		06/13/2016	4.230	1,648,866						3,372,673	05/10/2016
5516		ROCKLIN	CA		06/15/2016	4.190	1,466,798						3,556,864	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,227,416						2,021,327	05/10/2016
5518	CF	PHOENIX	AZ		05/31/2016	4.050	2,207,846						8,633,480	05/11/2016
5519		PLACENTIA	CA		06/06/2016	4.240	1,972,367						3,626,807	04/29/2016
5521	CF	MILWAUKEE	WI		06/30/2016	4.280	5,362,528						10,575,418	06/14/2016
5522		ENGLEWOOD	FL		06/22/2016	4.210	1,324,212						6,876,288	05/20/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	6,690,761						13,799,650	06/17/2016
5525		CHIPLEY	FL		07/27/2016	4.080	5,080,824						13,244,710	06/14/2016
5526	CF	LAKE CHARLES	LA		07/11/2016	4.090	1,945,809						3,268,603	05/26/2016
5532		LEXINGTON	NC		07/29/2016	4.100	1,326,984						4,215,073	06/18/2016
5533	CF	SEATTLE	WA		06/30/2016	4.190	1,642,770						4,729,936	05/20/2016
5535		LOS ANGELES	CA		07/07/2016	4.130	1,561,102						4,658,657	06/06/2016
5536	CF	SAN FRANCISCO	CA		07/08/2016	4.150	1,745,160						3,980,667	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	6,375,813						13,176,533	05/26/2016
5538		POOLER	GA		06/30/2016	4.250	1,467,822						3,397,961	05/31/2016
5540	CF	HOUSTON	TX		07/07/2016	4.000	5,488,196						10,109,357	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	2,117,818						3,153,418	06/15/2016
5545		FREMONT	CA		07/11/2016	4.030	1,322,835						2,643,061	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	9,475,075						47,949,714	06/17/2016
5548	CF	SHERWOOD	OR		08/01/2016	4.100	4,202,116						10,433,381	06/16/2016
5549		GRAND FORKS	ND		09/01/2016	4.350	2,137,016						4,515,076	06/24/2016
5551	CF	AMBOY	IL		09/02/2016	4.090	3,535,686						8,407,491	07/21/2016
5553	CF	LAS VEGAS	NV		07/14/2016	3.950	1,981,078						5,836,514	05/26/2016
5555		TUCSON	AZ		07/14/2016	4.080	1,057,607						3,031,715	06/17/2016
5556		THE WOODLANDS	TX		08/02/2016	4.300	4,140,306						6,018,574	06/21/2016
5559		HOUSTON	TX		08/01/2016	4.250	2,127,146						2,642,569	06/21/2016
5560	CF	LAS VEGAS	NV		06/02/2017	4.290	4,372,885						10,061,449	05/18/2017
5561	CF	STOCKTON	CA		09/15/2016	3.900	2,295,231						4,464,111	08/11/2016
5564		BEATRICE	NE		07/29/2016	4.570	645,096						1,535,093	06/15/2016
5567	CF	TACOMA	WA		08/01/2016	4.170	2,021,173						5,752,714	06/08/2016
5568		BROOK PARK	OH		07/01/2016	4.000	1,088,361						3,201,655	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	7,960,480						12,999,912	08/16/2016
5573		BISMARCK	ND		08/01/2016	4.020	3,851,962						7,029,196	07/22/2016
5574	CF	ELGIN	IL		10/24/2017	4.320	3,180,000						5,455,322	09/12/2017
5575	CF	STAFFORD	TX		10/24/2017	4.320	7,231,575						11,498,261	09/07/2017
5576	CF	HOUSTON	TX		10/24/2017	4.320	7,668,725						13,425,681	09/12/2017
5577	CF	LOVELAND	CO		08/11/2016	4.150	5,740,659						10,359,334	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	1,995,694						8,481,180	07/07/2016
5581		MEMPHIS	TN		08/18/2016	3.800	1,574,784						4,736,766	07/06/2016
5584	CF	ANCHORAGE	AK		12/01/2016	4.190	10,585,155						25,449,806	08/09/2016
5586	CF	ATHENS	GA		09/09/2016	4.020	1,815,703						3,086,332	07/20/2016
5588		WOODINVILLE	WA		08/05/2016	4.060	1,821,762						8,941,271	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	1,900,535						3,421,141	07/08/2016
5592		RALEIGH	NC		08/01/2016	3.940	2,873,843						5,014,630	06/27/2016
5593	CF	MARBLE FALLS	TX		07/08/2016	4.100	5,279,692						13,901,733	06/03/2016
5595	CF	BREMERTON	WA		08/17/2016	4.010	2,926,298						5,678,124	07/20/2016
5596	CF	SIOUX FALLS	SD		08/31/2016	3.850	2,646,160						4,447,082	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	3,610,468						8,886,118	09/02/2016
5598		IRVING	TX		09/30/2016	3.950	6,445,845						12,124,069	08/22/2016
5600		CAMPBELL	CA		08/26/2016	4.100	1,154,056						2,775,672	07/21/2016
5602	CF	MILWAUKEE	WI		08/26/2016	4.100	3,287,055						6,512,492	07/15/2016
5604	CF	DUBLIN	CA		09/16/2016	3.900	2,921,041						7,933,826	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	4,206,379						8,730,086	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	4,686,840						15,886,790	08/29/2016
5609		MOUNT VERNON	OH		10/07/2016	4.300	6,898,563						16,822,164	08/31/2016
5610		ROME	GA		08/15/2016	4.080	486,688						1,037,492	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	2,168,361						6,153,776	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	5,669,068						11,056,702	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	4,441,383						8,834,158	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	3,304,834						7,372,318	08/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5623		MCKINNEY	TX		09/29/2016	4.000	1,382,015						3,061,350	08/01/2016
5624	CF	SAN FRANCISCO	CA		09/13/2016	3.850	5,087,629						11,350,843	08/19/2016
5626	CF	SAN ANTONIO	TX		09/01/2016	3.900	2,350,317						5,636,133	07/29/2016
5627	CF	SAN ANTONIO	TX		10/25/2017	4.390	2,450,000						8,914,733	08/31/2017
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,812,961						2,111,126	08/26/2016
5636		VICTORIA	TX		10/04/2016	3.530	2,305,811						5,217,325	08/05/2016
5640		FIFE	WA		10/31/2016	3.900	1,663,397						4,157,963	09/13/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	3,279,283						6,710,013	08/11/2016
5645	CF	PHOENIX	AZ		09/30/2016	3.840	2,418,392						6,141,622	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	30,195,584						61,053,673	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,337,501						2,689,556	09/14/2016
5651		AURORA	OR		10/26/2016	3.790	1,313,672						3,364,773	08/24/2016
5652		BROOKLYN	NY		10/21/2016	3.850	7,837,423						12,246,700	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	5,923,856						7,727,857	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	944,822						1,878,234	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	1,070,798						2,243,159	09/27/2016
5663		VENICE	CA		09/30/2016	3.550	1,833,374						6,114,256	08/08/2016
5670		BOZEMAN	MT		10/28/2016	3.950	2,230,761						6,205,191	10/03/2016
5672	CF	MANSFIELD	TX		01/11/2017	3.750	1,844,148						3,011,578	09/13/2016
5676	CF	ALBANY	OR		11/01/2016	3.710	4,395,135						8,715,599	09/12/2016
5679	CF	ALSIP	IL		09/28/2016	3.800	3,309,470						6,610,361	09/01/2016
5680		MESA	AZ		12/01/2016	4.000	1,805,184						4,421,854	08/31/2016
5681		HOUSTON	TX		11/07/2016	3.690	2,577,216						5,072,952	09/29/2016
5682		ATLANTA	GA		09/30/2016	4.000	1,474,149						2,921,593	08/31/2016
5683		NOVI	MI		11/01/2016	3.700	2,025,179						4,277,744	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	5,267,176						6,743,245	08/29/2016
5686		LINCOLN	NE		10/19/2016	4.000	982,108						1,703,941	09/22/2016
5687	CF	HYATTSVILLE	MD		02/16/2017	4.000	2,750,195						4,406,558	11/07/2016
5688	CF	BOWIE	MD		02/16/2017	4.000	3,123,104						6,572,846	10/07/2016
5691	CF	LAS VEGAS	NV		10/25/2016	3.800	2,396,023						4,000,570	09/15/2016
5692	CF	BOWLING GREEN	KY		09/30/2016	3.820	2,518,464						6,193,005	08/23/2016
5694	CF	SAN JOSE	CA		11/01/2016	3.720	4,088,596						11,176,223	09/15/2016
5695		CINCINNATI	OH		11/07/2016	3.950	1,249,226						3,147,733	09/19/2016
5696	CF	FOLSOM	CA		10/07/2016	3.750	2,302,607						4,368,580	09/12/2016
5699	CF	DOWNEY	CA		12/07/2016	4.100	4,726,142						8,457,409	10/06/2016
5701	CF	BURLINGAME	CA		11/15/2016	3.610	8,001,877						16,004,476	10/04/2016
5702		BEDFORD	TX		09/29/2016	3.990	1,023,080						2,545,747	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	2,025,210						5,357,617	10/04/2016
5704		SANTA CLARITA	CA		11/16/2016	3.780	1,787,297						3,011,189	09/20/2016
5709	CF	COLORADO SPRINGS	CO		11/07/2016	3.800	2,096,520						4,182,995	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,525,063						2,810,670	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	6,560,656						13,103,973	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,712,777						4,057,217	10/18/2016
5716		BEDFORD HEIGHTS	OH		11/17/2016	3.870	1,154,717						4,312,937	09/27/2016
5717	CF	FAYETTEVILLE	NC		12/01/2016	3.530	4,138,535						9,021,954	09/30/2016
5719	CF	SPENCERPORT	NY		11/01/2016	3.840	3,604,885						4,931,348	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	3,392,118						4,944,341	09/22/2016
5725	CF	RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,582,860						4,383,058	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	2,769,896						4,636,998	09/14/2016
5729		PORTLAND	OR		12/01/2016	3.900	9,063,195						14,379,239	09/19/2016
5736		PALOS HEIGHTS	IL		11/04/2016	3.980	1,874,496						3,532,583	09/29/2016
5738	CF	BONNEY LAKE	WA		11/16/2016	4.000	3,691,868						9,188,618	09/30/2016
5740	CF	LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						7,203,286	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	2,241,773						3,720,471	11/07/2016
5743	CF	PORTLAND	OR		11/28/2016	3.850	2,504,231						5,277,821	10/21/2016
5744	CF	WINSTON SALEM	NC		11/01/2016	3.770	3,393,141						7,328,839	10/12/2016
5745	CF	RENO	NV		11/10/2016	3.820	1,601,646						4,624,534	10/10/2016
5750		ANCHORAGE	AK		11/16/2016	3.850	2,717,384						3,606,263	10/04/2016
5755	CF	CLEMSON	SC		11/10/2016	3.780	3,685,384						6,461,328	10/06/2016
5759		BOZEMAN	MT		11/22/2016	3.860	1,138,576						2,522,965	09/07/2016
5761	CF	MACON	GA		11/14/2016	3.850	3,430,025						6,151,764	09/30/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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5766		BURLINGAME	CA		06/09/2017	4.300	5,977,421						14,358,057	04/18/2017
5767	CF	DES PERES	MO		11/30/2016	3.940	5,740,721						12,187,971	11/03/2016
5769	CF	DRAPER	UT		11/04/2016	4.370	2,607,656						7,862,557	10/11/2016
5770	CF	EAST ELMHURST	NY		12/12/2016	3.810	2,315,306						5,005,929	10/26/2016
5775		ELGIN	IL		12/06/2016	4.239	3,348,497						5,357,406	10/31/2016
5777	CF	VIRGINIA BEACH	VA		11/14/2016	3.870	2,095,813						4,090,647	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	4.270	11,114,145						19,536,970	10/21/2016
5783		KNOXVILLE	TN		12/06/2016	3.880	2,773,719						5,589,987	11/04/2016
5785		TROY	AL		12/05/2016	3.580	3,537,085						7,015,952	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	1,339,676						2,761,721	10/28/2016
5788	CF	WARRENSBURG	MO		12/05/2016	3.580	2,381,647						4,953,503	10/28/2016
5789		MARION	NC		01/04/2017	3.580	3,844,866						7,189,094	10/27/2016
5790		FORT WASHINGTON	MD		02/02/2017	3.580	1,397,678						3,288,557	10/27/2016
5793	CF	WAYNE	MI		03/13/2017	4.000	3,737,733						6,568,629	10/27/2016
5795		RICHMOND	VA		12/08/2016	3.930	5,749,024						11,437,356	10/28/2016
5796	CF	HOUSTON	TX		11/23/2016	3.840	4,637,494						12,865,354	10/12/2016
5798		BERKELEY	CA		01/03/2017	4.330	930,969						8,943,164	11/28/2016
5799		AMERICAN FORK	UT		11/30/2016	3.780	6,649,879						11,071,075	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,450,258						6,538,462	11/17/2016
5801		CARMEL	IN		12/21/2016	3.780	2,201,307						7,871,098	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,412,187						2,761,914	10/28/2016
5806		YPSILANTI	MI		12/23/2016	3.970	1,023,176						3,178,953	10/31/2016
5809		BOISE	ID		11/18/2016	3.870	1,848,951						3,678,764	10/27/2016
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	2,862,532						4,737,652	10/22/2016
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,813,305						3,223,914	10/19/2016
5813		GASTONIA	NC		12/22/2016	4.210	2,725,606						4,577,500	11/07/2016
5816		S SALT LAKE	UT		12/05/2016	3.970	2,591,249						5,061,851	11/11/2016
5817		AUSTIN	TX		11/30/2016	3.920	1,849,924						3,114,457	10/28/2016
5820	CF	OKLAHOMA CITY	OK		05/09/2017	4.480	2,723,010						5,611,823	03/16/2017
5821		ONTARIO	CA		12/22/2016	4.090	1,515,822						3,475,911	10/25/2016
5825		BOZEMAN	MT		12/23/2016	4.210	2,073,614						5,653,527	12/12/2016
5826	CF	BOZEMAN	MT		07/03/2017	4.470	9,586,530						17,632,635	12/16/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	1,034,715						5,146,708	11/14/2016
5829	CF	AURORA	CO		12/28/2016	3.810	4,706,612						9,652,426	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	6,042,969						10,156,562	11/11/2016
5832		SAN ANTONIO	TX		11/14/2016	4.170	1,056,505						2,246,433	10/31/2016
5833	CF	DANA POINT	CA		01/23/2017	4.270	2,517,837						4,157,554	11/17/2016
5834		SAN DIEGO	CA		12/12/2016	3.890	1,323,340						9,463,503	11/09/2016
5835		TWINSBURG	OH		03/01/2017	4.150	1,858,241						3,018,265	12/07/2016
5836		CONWAY	SC		02/14/2017	4.470	2,764,751						4,663,043	12/19/2016
5837	CF	CARROLLTON	TX		12/29/2016	3.990	1,948,437						3,162,648	12/09/2016
5838	CF	RICHMOND	IN		12/28/2016	4.030	2,338,074						3,816,820	11/29/2016
5841		COSTA MESA	CA		01/05/2017	3.960	1,188,610						1,922,091	11/21/2016
5844		PEORIA	IL		01/03/2017	4.350	1,899,205						3,498,333	11/22/2016
5849		HILLSBORO	OR		01/12/2017	4.050	1,768,053						3,821,146	12/05/2016
5850		POCATELLO	ID		01/12/2017	4.200	1,118,289						3,033,837	12/12/2016
5854		RICHMOND	VA		01/03/2017	4.060	905,270						1,372,133	12/02/2016
5858		SAN DIEGO	CA		12/29/2016	4.400	1,590,737						5,292,833	12/13/2016
5859		CARSON CITY	NV		01/31/2017	4.280	2,797,864						6,744,505	01/18/2017
5860	CF	NEWARK	DE		02/10/2017	4.570	3,086,038						5,623,102	01/09/2017
5861		BROOKLYN	NY		12/28/2017	5.200	7,289,762						20,766,908	11/17/2017
5862		LONGVIEW	WA		01/11/2017	4.070	3,435,729						4,528,585	12/21/2016
5863		SUGAR LAND	TX		03/01/2017	4.640	1,821,868						4,454,418	12/20/2016
5866	CF	HENDERSON	NV		12/19/2016	4.470	1,648,964						2,932,470	11/23/2016
5868	CF	ANN ARBOR	MI		02/03/2017	4.570	2,127,496						3,365,788	12/21/2016
5869		EVERETT	WA		01/19/2017	4.580	2,174,455						2,985,336	12/23/2016
5871		MOUNT AIRY	NC		02/01/2017	4.690	1,678,351						5,700,504	12/19/2016
5873		ALBUQUERQUE	NM		01/17/2017	4.780	727,471						1,851,017	12/14/2016
5874		DAYTONA BEACH	FL		02/03/2017	4.910	2,063,715						3,801,987	01/13/2017
5877	CF	LAS VEGAS	NV		02/10/2017	4.550	4,717,548						13,856,806	01/14/2017
5881		TUSTIN	CA		02/28/2017	4.830	4,743,705						7,769,558	01/09/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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5883		MINEOLA	NY		02/17/2017	4.590	3,024,423						8,210,148	12/28/2016
5885	CF	LAS VEGAS	NV		03/02/2017	4.640	2,277,335						7,256,998	01/30/2017
5886	CF	WOLFFORTH	TX		02/03/2017	4.840	3,184,602						7,502,511	01/12/2017
5891		COTTAGE GROVE	OR		03/31/2017	4.240	2,912,447						6,889,588	02/22/2017
5893	CF	AMHERST	NY		10/02/2017	5.200	3,271,540						5,154,870	04/27/2017
5895	CF	WINCHESTER	VA		05/15/2017	4.660	7,079,396						15,898,868	04/01/2017
5899	CF	SIGNAL HILL	CA		04/03/2017	4.630	2,597,332						10,660,803	03/07/2017
5900		STATESBORO	GA		02/09/2017	4.580	4,665,744						9,519,714	01/25/2017
5901		LAS VEGAS	NV		03/13/2017	4.100	2,666,237						5,133,130	02/21/2017
5904		PONTIAC	MI		03/07/2017	4.530	1,383,448						2,709,833	02/14/2017
5905	CF	CHARLOTTE	NC		03/01/2017	4.530	5,808,503						17,898,493	02/10/2017
5906		GROVE CITY	OH		03/15/2017	4.880	1,255,471						4,620,845	02/01/2017
5915		VENICE	CA		03/20/2017	4.530	938,886						22,214,654	02/15/2017
5916	CF	VENICE	CA		03/20/2017	4.530	2,488,049						21,642,330	02/11/2017
5917	CF	SANTA MONICA	CA		03/21/2017	4.530	2,018,606						11,311,687	02/11/2017
5918		SANTA MONICA	CA		03/20/2017	4.530	1,689,996						5,605,295	02/11/2017
5920		PALMDALE	CA		04/25/2017	4.730	3,302,714						7,075,879	03/28/2017
5921		FEDERAL WAY	WA		03/28/2017	4.260	9,819,845						40,483,041	02/09/2017
5922		OCEANSIDE	CA		06/01/2017	4.470	1,577,071						6,661,960	04/03/2017
5924		CLOVIS	CA		06/23/2017	4.400	759,343						1,514,647	05/22/2017
5927		MANKATO	MN		04/03/2017	4.640	1,402,687						2,494,303	02/14/2017
5928	CF	ROSEVILLE	MI		03/21/2017	4.590	3,196,780						5,948,575	02/15/2017
5929	CF	COLLEGE STATION	TX		03/28/2017	4.380	4,514,782						11,023,607	02/10/2017
5930		PORTLAND	OR		03/14/2017	4.520	1,770,738						3,609,606	02/10/2017
5932		LOCUST GROVE	GA		05/26/2017	5.400	735,732						785,406	04/05/2017
5933	CF	GREENVILLE	SC		02/23/2017	4.570	1,626,028						3,982,182	02/10/2017
5937		ANCHORAGE	AK		04/26/2017	4.490	871,959						1,726,016	03/22/2017
5940		PORTLAND	OR		03/31/2017	4.750	1,505,069						2,901,026	02/17/2017
5943		CARLSBAD	CA		05/08/2017	4.720	5,538,511						13,420,690	04/13/2017
5944		CARLSBAD	CA		05/08/2017	4.720	8,782,738						18,413,793	03/30/2017
5945		SAN DIEGO	CA		04/04/2017	4.690	7,313,906						17,995,926	02/28/2017
5946		CHARLOTTE	NC		04/24/2017	4.970	1,435,378						2,524,243	04/08/2017
5947	CF	TROY	MI		04/04/2017	4.500	2,082,405						4,516,600	03/02/2017
5948		RICHMOND	VA		05/18/2017	6.460	3,198,049						4,703,923	04/24/2017
5949		VIRGINIA BEACH	VA		05/18/2017	6.460	3,220,527						7,177,468	04/24/2017
5950	CF	TEMPE	AZ		03/28/2017	4.690	2,815,854						5,068,014	02/28/2017
5951	CF	NEW BEDFORD	MA		03/08/2017	4.620	2,300,000						6,625,033	02/22/2017
5952		RAPID CITY	SD		04/26/2017	4.330	3,718,013						6,890,859	03/08/2017
5953		NEWTON	NC		05/04/2017	4.390	2,206,561						3,908,129	03/27/2017
5954		WINSTON SALEM	NC		03/02/2017	4.400	3,694,211						5,689,556	02/22/2017
5957	CF	SANTA ANA	CA		04/07/2017	4.440	2,353,079						6,535,743	02/23/2017
5960		HAPEVILLE	GA		05/17/2017	4.550	1,470,025						3,374,033	03/29/2017
5966	CF	SAN JOSE	CA		04/26/2017	4.550	4,375,969						7,483,288	03/07/2017
5967		PUEBLO	CO		04/10/2017	4.670	6,124,231						8,709,618	02/28/2017
5969		FOREST	VA		06/05/2017	4.680	1,580,347						4,325,939	04/20/2017
5970		YAKIMA	WA		04/27/2017	4.060	7,965,265						12,477,862	03/27/2017
5971		DENVER	CO		04/11/2017	4.790	1,009,717						1,844,550	03/21/2017
5973	CF	LUFKIN	TX		03/16/2017	4.480	1,689,257						2,946,974	03/08/2017
5974	CF	NAPERVILLE	IL		03/31/2017	4.630	1,644,477						3,314,490	03/14/2017
5975		ROANOKE	TX		04/26/2017	4.710	857,517						1,615,385	02/24/2017
5978		LAKEWOOD	CA		05/08/2017	4.720	8,566,456						20,542,857	04/12/2017
5979		RIALTO	CA		05/08/2017	4.720	4,300,191						10,771,429	04/17/2017
5980		VISALIA	CA		05/08/2017	4.720	4,618,253						9,453,333	04/20/2017
5981		LONG BEACH	CA		05/08/2017	4.720	5,390,082						12,524,138	04/12/2017
5982		EL DORADO HILLS	CA		05/08/2017	4.720	2,798,941						6,650,000	04/18/2017
5983		MAPLE GROVE	MN		03/30/2017	4.360	1,399,277						4,917,535	03/15/2017
5984		PASO ROBLES	CA		04/12/2017	4.440	1,372,431						4,022,995	03/31/2017
5985		NASHVILLE	TN		04/28/2017	4.670	7,578,165						13,667,255	03/14/2017
5987	CF	LAS VEGAS	NV		05/02/2017	4.900	2,925,762						6,654,357	03/13/2017
5990	CF	SANTA BARBARA	CA		06/01/2017	4.670	3,775,982						7,209,770	04/21/2017
5991		DALLAS	OR		05/01/2017	4.710	970,688						1,962,311	03/08/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6000		SANTA CLARITA	CA		05/09/2017	4.100	1,738,159						3,321,552	03/24/2017
6003		TORRANCE	CA		04/20/2017	4.490	4,797,017						13,076,384	04/03/2017
6006		DURHAM	NC		05/19/2017	4.610	3,957,087						6,660,874	04/03/2017
6010		CITRUS HEIGHTS	CA		05/02/2017	4.510	1,700,669						3,682,770	03/30/2017
6011		KIHEI	HI		05/09/2017	4.740	1,178,200						1,819,037	04/07/2017
6014		SANTA ANA	CA		04/28/2017	4.920	4,530,946						11,221,875	04/06/2017
6016		PHOENIX	AZ		11/21/2017	4.500	1,731,337						4,775,871	10/17/2007
6018	CF	HOUSTON	TX		08/02/2017	4.660	2,180,088						3,621,432	04/07/2017
6023		SAN ANTONIO	TX		06/30/2017	4.650	851,240						1,731,666	05/24/2017
6024		EL PASO	TX		05/26/2017	4.680	1,195,787						3,333,333	04/25/2017
6025	CF	PEORIA	AZ		06/16/2017	4.690	1,844,926						3,233,743	03/28/2017
6026		HENDERSON	NV		05/18/2017	4.950	1,761,070						3,120,858	04/04/2017
6027		WHITEHALL	OH		04/27/2017	4.900	1,657,236						2,775,027	03/29/2017
6032		SAN JOSE	CA		08/31/2017	4.000	1,039,658						3,858,986	08/04/2017
6033		HOUSTON	TX		05/08/2017	4.570	1,886,466						3,493,381	04/19/2017
6038		IRWINDALE	CA		08/07/2017	4.510	1,103,011						1,820,090	06/20/2017
6039		MARICOPA	AZ		06/09/2017	4.910	1,655,140						3,262,238	04/21/2016
6040	CF	CINCINNATI	OH		06/23/2017	4.400	2,531,144						5,840,537	05/08/2017
6041	CF	KEIZER	OR		05/25/2017	4.520	4,892,091						7,826,200	04/26/2017
6042	CF	SUGAR LAND	TX		06/16/2017	5.120	1,889,437						3,955,559	05/26/2017
6043		TULSA	OK		06/23/2017	4.610	1,119,434						1,895,959	04/25/2017
6044		CONWAY	AR		06/22/2017	4.610	1,212,720						2,015,408	05/22/2017
6047		NIPOMO	CA		06/14/2017	4.600	2,093,802						3,297,086	05/18/2017
6048		SALINAS	CA		06/09/2017	4.910	283,738						949,512	04/28/2017
6049		BOISE	ID		06/01/2017	4.540	3,489,110						5,902,006	04/17/2017
6050	CF	SANTA MONICA	CA		06/05/2017	4.590	4,225,534						10,642,290	04/27/2017
6051		SANTA MONICA	CA		06/08/2017	4.590	7,490,719						16,756,980	04/27/2017
6052	CF	LOS ANGELES	CA		06/05/2017	4.590	5,666,057						12,158,307	04/27/2017
6053		SAN LUIS OBISPO	CA		06/14/2017	4.600	2,005,642						4,737,943	05/16/2017
6054		PORTLAND	OR		08/03/2017	4.800	1,621,189						2,762,816	04/26/2017
6055		DUNEDIN	FL		06/05/2017	4.560	758,405						3,219,522	05/05/2017
6058		GRAHAM	WA		07/20/2017	4.690	3,299,309						6,040,572	04/27/2017
6059		SACRAMENTO	CA		06/05/2017	4.720	1,914,422						5,954,163	05/13/2017
6061		FOUNTAIN VALLEY	CA		06/07/2017	4.710	1,012,090						2,346,771	04/17/2017
6063		SIOUX FALLS	SD		06/23/2017	4.380	1,257,687						4,252,939	05/24/2017
6066		LYNNWOOD	WA		06/06/2017	4.450	1,664,355						3,493,471	04/28/2017
6071		JACKSONVILLE	FL		08/18/2017	4.250	5,681,722						11,649,125	05/24/2017
6075		DEER PARK	TX		06/16/2017	4.660	1,522,129						2,589,576	05/03/2017
6077	CF	LEMOORE	CA		06/28/2017	4.400	5,026,584						9,386,227	05/14/2017
6078	CF	CALEXICO	CA		06/08/2017	4.400	2,825,757						9,088,443	05/05/2017
6080	CF	SAN DIEGO	CA		06/21/2017	4.350	7,820,089						14,227,133	05/10/2017
6084		SEATTLE	WA		06/15/2017	4.230	3,162,476						5,422,285	03/29/2017
6086		DELAWARE	OH		08/31/2017	4.430	3,705,628						6,620,533	08/11/2017
6088		MESA	AZ		06/09/2017	4.430	1,554,551						2,670,219	05/16/2017
6089		DUBLIN	CA		06/01/2017	4.390	1,224,393						6,685,262	05/08/2017
6090		BIG RAPIDS	MI		08/01/2017	4.580	1,420,940						2,811,965	05/30/2017
6091		HAZARD	KY		07/07/2017	4.490	20,771,771						36,429,173	05/19/2017
6092	CF	BURLINGTON	WA		06/09/2017	4.480	1,743,699						3,225,511	05/17/2017
6094		CHAMPAIGN	IL		06/22/2017	4.710	757,010						1,562,415	06/01/2017
6095	CF	TUCSON	AZ		06/29/2017	4.270	1,729,441						3,350,804	05/19/2017
6098	CF	PEMBROKE PINES	FL		08/16/2017	4.500	1,707,694						4,127,069	06/30/2017
6099		LITTLETON	CO		06/30/2017	4.950	3,606,825						7,333,333	05/16/2017
6100		COLUMBUS	OH		07/13/2017	4.850	1,278,948						3,163,656	05/25/2017
6101		MILWAUKEE	WI		09/05/2017	4.420	1,896,318						4,008,741	05/31/2017
6104		VAN NUYS	CA		06/30/2017	4.110	1,680,007						3,137,537	05/09/2017
6105	CF	FARMINGTON HILLS	MI		07/06/2017	5.050	3,248,978						7,562,838	06/07/2017
6106	CF	VERNON	CA		05/15/2018	4.730	2,269,120						3,808,643	03/30/2018
6110	CF	MOUNT VERNON	OH		07/14/2017	4.490	2,302,857						3,589,242	06/13/2017
6111		COLUMBUS	GA		09/08/2017	4.480	1,333,869						2,763,635	05/30/2017
6114		LAS VEGAS	NV		07/24/2017	4.420	1,731,488						3,585,353	06/05/2017
6115	CF	LAS VEGAS	NV		07/24/2017	4.420	3,693,840						10,460,784	06/07/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6116		GLENDALE	AZ		06/01/2017	4.110	6,859,268						13,787,839	05/15/2017
6117		LAWRENCE	KS		08/04/2017	4.750	1,479,245						4,754,979	06/23/2017
6118	CF	CASPER	WY		07/26/2017	4.440	5,818,784						9,095,213	06/30/2017
6119	CF	WINTER SPRINGS	FL		08/11/2017	4.300	2,219,530						6,673,386	07/12/2017
6122		INDIANAPOLIS	IN		08/18/2017	4.700	5,397,918						13,971,474	06/06/2017
6126	CF	AVON	OH		08/16/2017	4.690	2,506,556						4,068,091	08/14/2017
6128	CF	MILWAUKEE	WI		08/01/2017	4.590	6,665,832						11,973,216	07/18/2017
6131	CF	SAN DIEGO	CA		10/03/2017	4.400	3,800,146						8,379,129	06/27/2017
6133		FAIRBURN	GA		09/08/2017	4.350	2,908,796						4,447,209	07/19/2017
6135		KYLE	TX		08/15/2017	4.410	1,356,803						2,049,940	06/30/2017
6137		IRVINE	CA		07/07/2017	4.720	2,220,317						3,405,776	06/06/2017
6138	CF	ALBUQUERQUE	NM		08/04/2017	4.280	2,605,676						4,746,078	06/28/2017
6139		CENTERVILLE	OH		08/09/2017	4.580	2,273,505						4,117,482	06/28/2017
6140		FORT WAYNE	IN		08/09/2017	4.580	1,468,305						2,621,918	06/28/2017
6149		OREGON CITY	OR		08/01/2017	4.450	3,140,562						5,769,266	06/26/2017
6150		OREGON CITY	OR		08/01/2017	4.450	2,235,341						3,964,457	06/26/2017
6152		WALNUT CREEK	CA		09/05/2017	4.720	807,701						3,386,857	07/06/2017
6153		BELLFLOWER	CA		08/09/2017	4.490	946,646						1,753,021	07/06/2017
6155		SAN DIEGO	CA		08/08/2017	4.250	1,766,063						5,300,557	07/07/2017
6158	CF	COLUMBUS	OH		08/21/2017	4.310	3,315,835						6,107,358	06/16/2017
6162		LATHROP	CA		08/15/2017	4.430	1,327,521						2,625,750	07/12/2017
6163		KAYSVILLE	UT		08/17/2017	4.240	4,687,066						8,254,611	06/23/2017
6165		MAPLE HEIGHTS	OH		09/22/2017	4.500	1,229,599						4,011,267	07/06/2017
6166	CF	VICTORVILLE	CA		08/30/2017	4.630	4,117,958						8,632,725	07/06/2017
6169		SAN DIEGO	CA		09/14/2017	4.710	952,109						6,572,793	08/10/2017
6171		RALEIGH	NC		08/22/2017	4.540	1,797,529						3,963,486	07/12/2017
6172	CF	BASTROP	TX		09/13/2017	4.430	3,024,865						4,990,170	08/01/2017
6173		TAMPA	FL		08/23/2017	4.490	2,595,207						4,936,667	07/27/2017
6178		SAN ANTONIO	TX		09/01/2017	4.260	1,751,996						2,971,918	07/13/2017
6181		EAST LOS ANGELES	CA		08/31/2017	4.410	1,232,515						2,077,415	07/03/2017
6184		CATHEDRAL CITY	CA		09/13/2017	4.520	2,558,755						3,611,397	08/08/2017
6185		CULLMAN	AL		07/07/2017	4.490	4,099,086						6,026,370	05/19/2017
6187		TWIN FALLS	ID		08/31/2017	4.320	7,200,638						11,949,925	07/14/2017
6189	CF	RICHMOND	VA		08/01/2017	4.630	2,094,309						3,408,645	07/20/2017
6192		NEW LENOX	IL		08/21/2017	4.860	1,093,861						1,586,744	08/07/2017
6194		LAKELAND	FL		08/21/2017	4.470	1,043,360						2,168,695	07/20/2017
6195		ORLANDO	FL		08/21/2017	4.470	948,509						1,478,253	07/21/2017
6196		CASTROVILLE	CA		08/31/2017	4.480	2,023,034						3,358,157	08/23/2017
6197		OREGON	OH		10/27/2017	4.250	546,859						748,083	09/22/2017
6198		MARION	IN		10/27/2017	4.250	1,046,165						1,587,131	10/06/2017
6199		BIRMINGHAM	AL		10/27/2017	4.250	1,046,165						1,621,726	09/22/2017
6200		INDIANAPOLIS	IN		10/27/2017	4.250	689,518						979,046	09/21/2017
6201		REYNOLDSBURG	OH		10/27/2017	4.250	760,847						1,086,126	09/25/2017
6205		SAN FRANCISCO	CA		09/15/2017	4.490	1,425,967						2,606,444	07/27/2017
6210		WOODSTOCK	GA		11/16/2017	4.950	1,011,026						2,762,613	08/03/2017
6211		KISSIMMEE	FL		09/25/2017	5.020	677,034						1,542,107	08/10/2017
6212	CF	WINTER PARK	FL		09/26/2017	4.750	2,190,416						3,756,332	07/20/2017
6213		RIFLE	CO		09/21/2017	4.680	999,507						1,333,668	07/24/2017
6219		SANTA FE SPRINGS	CA		10/13/2017	4.560	689,558						1,080,392	08/22/2017
6221	CF	HOUSTON	TX		10/11/2017	4.400	2,919,670						5,166,825	08/11/2017
6222		HOUSTON	TX		09/28/2017	4.450	745,324						5,904,120	08/31/2017
6224		ERIE	PA		09/21/2017	4.500	4,648,874						9,201,966	08/09/2017
6226		AMHERST	NY		10/02/2017	4.840	932,212						2,081,517	08/08/2017
6233		MOUNT PROSPECT	IL		10/19/2017	4.610	2,352,094						5,390,737	08/14/2017
6234		OAKLAND	CA		10/25/2017	4.450	976,183						2,528,280	09/05/2017
6237		SOLON	OH		10/12/2017	4.450	1,619,035						2,606,433	08/15/2017
6240		LAHAINA	HI		11/16/2017	4.550	10,886,844						36,767,831	10/30/2017
6242		SAN CLEMENTE	CA		09/29/2017	4.560	2,790,628						4,907,775	08/14/2017
6244		NAMPA	ID		09/29/2017	4.660	2,980,286						7,815,523	08/30/2017
6246		ROCHESTER	NY		11/08/2017	4.520	1,958,762						3,553,962	08/31/2017
6248		PENNSYLVANIA	PA		11/13/2017	4.500	2,257,040						4,155,044	09/20/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6249		SACRAMENTO	CA		11/13/2017	4.500	1,974,910						3,506,134	09/18/2017
6250		STERLING HEIGHTS	MI		10/02/2017	4.200	2,736,339						5,849,329	08/30/2017
6251		WAYNESBORO	VA		10/20/2017	4.410	1,761,408						6,431,112	09/05/2017
6253	CF	BREA	CA		09/22/2017	4.400	2,541,347						4,777,831	08/24/2017
6255		NEW BRAUNFELS	TX		11/14/2017	4.600	1,859,016						2,956,538	10/09/2017
6256		MCALLEN	TX		10/18/2017	4.770	2,195,169						3,158,533	08/29/2017
6258		VERNON	CA		10/05/2017	4.290	1,227,175						5,272,228	09/04/2017
6260	CF	ALPHARETTA	GA		10/24/2017	4.320	2,849,700						4,560,937	09/12/2017
6261	CF	ATLANTA	GA		10/24/2017	4.320	4,920,000						8,870,570	09/12/2017
6263	CF	WOODLAND HILLS	CA		11/01/2017	4.300	3,044,448						6,987,638	09/19/2017
6264		PHOENIXVILLE	PA		10/20/2017	4.370	2,379,627						4,767,423	09/05/2017
6266	CF	SIMI VALLEY	CA		11/03/2017	4.330	5,043,416						10,443,551	09/06/2017
6267		PARKLAND	FL		12/20/2017	4.560	2,411,650						4,386,800	09/29/2017
6269		NEW ORLEANS	LA		11/17/2017	4.160	6,951,014						13,096,840	10/18/2017
6273		PLANT CITY	FL		12/20/2017	4.680	4,634,709						6,931,933	10/31/2017
6274	CF	FEDERAL WAY	WA		02/01/2018	4.490	2,875,660						3,329,882	09/08/2017
6276		SCOTTSDALE	AZ		02/02/2018	4.660	2,543,438						3,821,267	10/05/2017
6277		MIAMI	FL		11/10/2017	4.420	2,910,353						4,969,206	10/04/2017
6278		BATAVIA	NY		12/21/2017	4.600	3,876,825						6,298,813	10/26/2017
6279	CF	LAS VEGAS	NV		12/01/2017	4.400	6,668,947						11,552,633	11/13/2017
6280		CONCORD	CA		10/31/2017	4.670	1,447,368						2,911,422	09/18/2017
6282	CF	CHICAGO	IL		11/09/2017	4.400	6,383,477						13,598,134	10/02/2017
6283		SAINT LOUIS	MO		10/13/2017	4.210	5,620,202						9,631,903	09/21/2017
6284		SANTA YNEZ	CA		12/08/2017	4.300	900,819						2,520,211	11/08/2017
6285		GARDENA	CA		10/26/2017	3.850	1,442,320						4,499,631	09/15/2017
6287		PORTLAND	OR		10/23/2017	4.270	1,254,785						4,643,333	09/21/2017
6290	CF	WATSONVILLE	CA		02/15/2018	4.420	1,710,518						11,630,336	01/02/2018
6291		PARK CITY	UT		12/12/2017	4.510	3,274,215						8,591,986	10/24/2017
6293		SOUTH FULTON	TN		12/29/2017	4.480	8,827,998						13,364,562	12/07/2017
6294		WHITESVILLE	KY		12/29/2017	4.480	16,910,057						26,605,964	12/04/2017
6297		FRESNO	CA		11/02/2017	4.270	1,839,032						3,346,015	10/03/2017
6298	CF	OCEANSIDE	CA		05/15/2018	4.930	1,859,689						4,253,836	03/26/2018
6301		PORTLAND	OR		11/21/2017	4.290	1,390,046						2,204,032	10/04/2017
6303	CF	EL SEGUNDO	CA		11/14/2017	4.400	3,911,608						10,158,032	10/31/2017
6304		MILWAUKEE	WI		10/18/2017	4.360	6,727,098						11,174,787	09/26/2017
6306	CF	OREGON CITY	OR		12/20/2017	4.070	4,658,321						7,371,150	10/04/2017
6309		BARSTOW	CA		11/21/2017	4.450	1,122,103						2,268,564	10/03/2017
6310		GRAND PRAIRIE	TX		10/26/2017	4.300	865,765						1,500,000	10/03/2017
6313		LAWRENCEVILLE	NJ		11/15/2017	4.340	1,468,804						2,530,716	10/02/2017
6314	CF	SANTA CLARITA	CA		11/22/2017	4.400	2,098,912						4,586,691	10/12/2017
6316		NORTH CANTON	OH		12/01/2017	4.490	3,133,440						5,244,856	10/31/2017
6321		LOS ANGELES	CA		12/19/2017	4.310	3,192,363						6,738,402	10/25/2017
6322		SAN DIEGO	CA		11/20/2017	4.140	3,809,580						7,742,623	11/06/2017
6323		ST LOUIS	MO		12/08/2017	4.490	1,243,563						1,615,929	10/30/2017
6324		SPRINGVILLE	NY		12/18/2017	4.460	1,314,031						2,474,713	11/21/2017
6327		WARNER ROBINS	GA		11/10/2017	4.240	2,035,124						3,600,694	10/13/2017
6330	CF	BOSSIER CITY	LA		12/27/2017	4.400	2,789,306						5,108,029	10/27/2017
6333	CF	PLANO	TX		12/19/2017	4.350	4,498,827						7,942,190	11/17/2017
6335		LITTLETON	CO		11/22/2017	4.680	3,000,000						9,615,157	10/12/2017
6336		TURLOCK	CA		12/18/2017	4.390	3,290,611						5,022,978	10/23/2017
6337		MORGAN HILL	CA		11/07/2017	4.110	3,068,459						5,140,287	10/24/2017
6343		GREENVILLE	SC		11/30/2017	4.620	2,722,941						8,218,206	11/13/2017
6344		CRANSTON	RI		12/15/2017	4.320	1,914,630						6,112,788	10/24/2017
6348		SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,507,654						2,412,571	11/10/2017
6349		DALLAS	TX		12/21/2017	4.220	9,549,514						17,786,174	12/01/2017
6350	CF	FALLBROOK	CA		02/01/2018	4.660	3,838,070						9,831,148	11/27/2017
6356		CORONA	CA		12/13/2017	4.350	2,550,000						5,877,004	11/09/2017
6359	CF	CINCINNATI	OH		12/28/2017	5.760	3,264,136						8,051,936	12/07/2017
6360	CF	PFLUGERVILLE	TX		12/29/2017	4.500	2,955,427						4,867,926	10/30/2017
6361	CF	TROY	MI		04/23/2018	4.850	4,090,240						8,946,693	03/09/2018
6362	CF	SACREMENTO	CA		12/28/2017	4.420	4,207,137						6,067,230	11/27/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6363	CF	STATELINE	NV		12/13/2017	4.390	1,935,653						4,159,717	11/17/2017
6365		ARLINGTON HEIGHTS	IL		01/08/2018	4.520	956,766						1,564,164	11/03/2017
6374		AURORA	CO		12/15/2017	4.210	897,597						3,097,350	11/20/2017
6375	CF	IRVING	TX		05/31/2018	4.820	2,787,764						7,694,181	04/25/2018
6376	CF	SYLVAN LAKE	MI		12/27/2017	4.290	2,951,117						5,087,552	12/08/2017
6381		MADISON	WI		01/10/2018	4.670	4,989,783						7,826,398	11/30/2017
6384		RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,516,953						5,784,615	12/04/2017
6385		MIDLAND	TX		12/20/2017	4.330	10,411,312						16,148,485	11/30/2017
6386		KENTWOOD	MI		12/29/2017	4.828	18,154,824						25,878,912	12/12/2017
6391	CF	BRENTWOOD	CA		12/21/2017	4.300	3,841,405						6,362,017	11/22/2017
6395		WINTERVILLE	NC		12/14/2017	4.730	1,218,045						2,863,244	11/29/2017
6398		CHANDLER	AZ		12/22/2017	4.310	1,209,228						2,642,520	11/17/2017
6399		LEXINGTON	NC		12/29/2017	4.580	16,284,961						28,653,131	12/27/2017
6400		TRIANGLE	VA		12/27/2017	4.410	4,523,810						7,241,486	12/19/2017
6402		ROANOKE	TX		01/12/2018	4.470	1,437,658						2,173,760	12/06/2017
6403	CF	ENCINITAS	CA		01/30/2018	4.240	3,589,141						8,749,813	12/06/2017
6404	CF	VACAVILLE	CA		01/12/2018	4.330	3,762,767						8,527,190	12/14/2017
6405		GRESHAM	OR		12/29/2017	4.480	906,365						1,620,216	11/30/2017
6406		SAINT PAUL	MN		02/27/2018	4.570	576,569						5,698,577	01/23/2018
6408		MOUNT VERNON	OH		03/23/2018	4.450	1,405,871						2,085,000	01/10/2018
6409	CF	HURST	TX		01/19/2018	4.330	2,141,821						5,040,859	12/14/2017
6411	CF	WASHINGTON	DC		12/21/2018	5.030	1,085,235						1,645,027	10/16/2018
6414	CF	KELLER	TX		02/09/2018	4.370	2,452,128						4,963,977	12/14/2017
6415	CF	FORT WORTH	TX		02/09/2018	4.360	2,432,823						5,098,141	12/14/2017
6419		CITY OF INDUSTRY	CA		12/28/2017	4.530	2,626,487						4,574,549	12/13/2017
6420		CITY OF INDUSTRY	CA		12/28/2017	4.530	7,176,193						12,492,334	12/13/2017
6421		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,822,753						2,963,618	12/13/2017
6422		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,363,477						2,439,003	12/13/2017
6423		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,296,499						2,050,907	12/13/2017
6424		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,023,804						1,687,800	12/13/2017
6426		NAMPA	ID		12/28/2017	4.610	4,786,499						7,845,470	12/11/2017
6428		CLARKSTON	MI		02/09/2018	4.720	1,923,510						3,884,478	01/05/2018
6429	CF	ANAHEIM	CA		02/16/2018	4.480	2,427,961						3,880,262	12/27/2017
6430		CONROE	TX		02/14/2018	4.790	672,170						1,921,885	12/20/2017
6432	CF	SANFORD	NC		02/07/2018	4.790	3,744,949						8,008,251	12/20/2017
6437	CF	SOUTHLAKE	TX		03/22/2018	4.640	2,226,344						3,679,834	01/30/2018
6439	CF	SPARKS	NV		02/15/2018	4.380	2,829,303						4,908,582	01/24/2018
6440	CF	SAN LEANDRO	CA		10/26/2018	5.000	1,794,918						4,695,516	08/08/2018
6444	CF	MIDLAND	TX		02/26/2018	4.350	2,970,518						6,637,810	02/02/2018
6445	CF	MIDLAND	TX		02/26/2018	4.350	4,505,565						13,167,462	02/02/2018
6446	CF	BELLEVUE	WA		12/20/2018	5.050	1,916,289						3,701,813	11/01/2018
6454		FAIRFIELD	CA		02/15/2018	4.450	1,120,783						1,783,560	01/17/2018
6456	CF	LAS VEGAS	NV		03/01/2018	4.370	2,399,629						4,976,291	01/18/2018
6457	CF	MOBILE	AL		02/23/2018	4.560	2,642,457						4,464,606	02/16/2018
6458	CF	DRAPER	UT		03/01/2018	4.390	2,495,902						4,034,763	02/08/2018
6461	CF	CHICAGO	IL		12/26/2018	5.130	2,944,476						5,390,769	11/16/2018
6463	CF	SAN DIEGO	CA		03/16/2018	4.510	2,021,392						4,433,673	02/01/2018
6464		COSTA MESA	CA		02/09/2018	4.600	2,402,775						5,024,551	01/18/2018
6466	CF	ELMHURST	IL		04/09/2018	4.890	1,666,022						4,400,197	02/15/2018
6469		DANA POINT	CA		03/07/2018	5.500	1,134,754						1,587,966	02/06/2018
6470	CF	BAY CITY	TX		03/09/2018	4.510	1,839,188						3,115,097	02/01/2018
6472	CF	HARLINGEN	TX		03/23/2018	4.650	1,840,122						3,476,254	02/07/2018
6474	CF	MCMINNVILLE	OR		02/22/2018	4.630	1,826,417						4,220,997	01/18/2018
6477		SALEM	OR		04/05/2018	4.700	1,516,344						2,939,173	02/23/2018
6478		AMARILLO	TX		04/06/2018	4.610	2,943,427						4,881,948	02/23/2018
6479		ODESSA	TX		04/06/2018	4.610	873,830						1,632,256	02/20/2018
6482		CHARLOTTE	NC		03/27/2018	4.650	2,368,591						5,319,541	02/14/2018
6485		DETROIT	MI		03/29/2018	5.200	902,925						1,346,626	03/05/2018
6486		ARLINGTON	VA		03/09/2018	4.640	5,864,088						8,993,014	02/23/2018
6488		SAN ANTONIO	TX		04/05/2018	4.830	2,767,268						5,115,346	02/21/2018
6489	CF	EAGLE	ID		07/20/2018	5.080	1,407,919						2,607,753	02/28/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6490		HIGHLAND RANCH	CO		04/09/2018	4.700	982,817						2,479,871	03/02/2018
6495		OLYMPIA	WA		04/02/2018	4.520	6,269,615						13,610,729	02/13/2018
6497	CF	WOODLAND	CA		03/22/2018	4.750	2,674,547						3,919,371	02/09/2018
6499		NORTH CANTON	OH		03/19/2018	4.730	1,104,647						2,031,058	02/27/2018
6500		SANTA MARIA	CA		03/28/2018	4.630	2,215,333						3,288,744	02/21/2018
6501		QUINCY	FL		03/28/2018	4.630	1,011,348						1,449,394	02/21/2018
6502		ANKENY	IA		03/28/2018	4.630	2,215,333						3,201,923	02/21/2018
6508	CF	PORT SAINT LUCIE	FL		03/08/2018	4.780	4,425,541						9,499,957	02/26/2018
6524		PACIFIC PALISADES	CA		10/10/2018	5.100	2,640,430						5,000,730	09/10/2018
6530		LUBBOCK	TX		04/16/2018	4.780	6,197,138						11,823,645	03/13/2018
6533		HARKER HEIGHTS	TX		04/05/2018	5.060	2,413,369						3,943,177	02/27/2018
6534		EL SEGUNDO	CA		04/16/2018	4.950	1,427,611						3,337,985	03/15/2018
6535	CF	FAIRFIELD	CA		05/10/2018	4.930	3,237,907						6,408,229	04/04/2018
6536	CF	INDIANAPOLIS	IN		04/24/2018	5.000	2,175,456						3,048,733	03/12/2018
6544		MIDLAND	TX		05/09/2018	4.870	1,480,728						2,229,081	03/27/2018
6545		LUBBOCK	TX		05/09/2018	4.870	1,295,637						2,053,423	04/18/2018
6548		MEMPHIS	TN		04/06/2018	5.080	812,229						1,514,330	03/12/2018
6549	CF	WAKE FOREST	NC		05/09/2018	4.850	2,187,803						3,686,006	04/13/2018
6552	CF	LOCKPORT	NY		05/04/2018	5.060	1,510,115						2,605,425	03/09/2018
6553	CF	ST JOHN	IN		04/12/2018	4.750	1,734,841						3,160,114	02/27/2018
6554		CARLSBAD	CA		06/12/2018	4.770	2,714,603						4,610,286	04/09/2018
6555		DALLAS	TX		04/26/2018	4.990	1,063,505						3,031,857	03/21/2018
6562	CF	OLEAN	NY		07/18/2018	4.950	1,875,987						4,633,899	05/31/2018
6564	CF	MARRERO	LA		04/18/2018	4.860	3,768,207						5,526,545	03/16/2018
6565	CF	LAS VEGAS	NV		05/31/2018	4.680	2,234,007						3,464,575	04/13/2018
6566		MABLETON	GA		05/18/2018	4.960	2,154,914						3,276,243	03/30/2018
6567		AMARILLO	TX		04/27/2018	4.850	2,267,088						3,402,831	03/21/2018
6568		LUBBOCK	TX		04/27/2018	4.850	971,609						1,887,249	03/27/2018
6569		LUBBOCK	TX		04/27/2018	4.850	1,573,082						2,726,035	03/27/2018
6570	CF	RALEIGH	NC		05/07/2018	4.790	3,477,139						6,775,094	04/25/2018
6576		ST PETERSBURG	FL		11/19/2018	5.000	2,764,862						4,377,223	09/05/2018
6578		DEER PARK	TX		04/13/2018	4.700	3,829,297						5,164,178	03/13/2018
6579	CF	SAN ANTONIO	TX		06/04/2018	4.900	1,936,463						2,990,053	04/04/2018
6580		COCOA	FL		05/17/2018	5.040	3,390,999						4,762,760	04/10/2018
6581	CF	HESPERIA	CA		05/25/2018	4.870	1,859,046						4,630,610	04/16/2018
6583	CF	SEATTLE	WA		08/06/2018	4.810	5,100,168						9,775,633	04/24/2018
6585		TUSCALOOSA	AL		04/19/2018	5.000	5,279,107						7,889,620	03/21/2018
6586		EASTPOINTE	MI		04/19/2018	5.000	3,480,730						5,072,907	03/29/2018
6589		DALLAS	TX		07/11/2018	4.790	2,331,441						5,066,564	04/30/2018
6590		GARLAND	TX		07/11/2018	4.790	2,525,728						4,391,587	04/23/2018
6591	CF	HOUSTON	TX		12/03/2018	5.020	1,970,599						4,458,430	04/05/2018
6592		TUCSON	AZ		06/01/2018	5.090	1,069,670						2,168,966	04/30/2018
6596		GULF BREEZE	FL		07/20/2018	5.120	1,200,446						2,061,199	05/23/2018
6597		LEAGUE CITY	TX		09/28/2018	5.030	975,947						1,448,610	05/03/2018
6598		COLORADO SPRINGS	CO		06/01/2018	4.830	4,839,576						8,848,149	04/18/2018
6599		EVANSVILLE	WY		05/07/2018	4.920	1,345,461						1,345,238	03/30/2018
6600		CHARLOTTE	NC		05/04/2018	5.000	623,631						901,715	04/12/2018
6601	CF	EAST SYRACUSE	NY		06/20/2018	4.830	2,240,091						5,825,659	04/11/2018
6602		GREENSBORO	NC		06/25/2018	4.900	4,365,262						7,400,128	05/11/2018
6604		SHERMAN OAKS	CA		06/07/2018	4.870	2,445,961						7,283,312	04/27/2018
6607		ONTARIO	CA		06/04/2018	4.880	1,355,398						3,647,228	04/16/2018
6609	CF	GILBERT	AZ		06/19/2018	4.760	2,165,567						3,414,613	05/24/2018
6610		HEMET	CA		06/14/2018	4.750	2,240,445						3,085,582	05/16/2018
6611	CF	LAKE HAVASU CITY	AZ		06/13/2018	4.700	4,264,470						8,879,837	04/12/2018
6615		PHOENIX	AZ		05/15/2018	4.680	1,341,823						2,453,344	04/23/2018
6616		MIAMI	FL		05/24/2018	4.710	9,531,799						18,330,957	04/09/2018
6617		MARINA	CA		06/01/2018	4.900	1,742,817						3,042,229	04/30/2018
6624		BRONX	NY		06/11/2018	4.700	5,571,641						24,467,032	04/25/2018
6626		ROHNERT PARK	CA		06/11/2018	4.550	939,484						4,331,397	04/27/2018
6629	CF	EL CAJON	CA		06/19/2018	4.880	3,326,638						5,636,753	05/09/2018
6631		SAN ANGELO	TX		06/06/2018	4.720	2,786,145						4,829,158	05/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6634	CF	HONOLULU	HI		08/31/2018	4.830	3,212,303						5,245,005	06/18/2018
6635	CF	WAIPAHU	HI		08/31/2018	4.780	1,751,823						2,818,264	06/19/2018
6636	CF	ODESSA	TX		07/02/2018	4.740	1,585,949						2,572,045	05/09/2018
6637	CF	RINGGOLD	GA		08/16/2018	4.830	3,406,988						5,893,880	07/17/2018
6639		SALT LAKE CTY	UT		06/28/2018	5.010	970,523						1,489,128	06/05/2018
6640	CF	SALT LAKE CITY	UT		06/28/2018	4.960	2,619,844						6,849,343	05/30/2018
6642		SAN DIEGO	CA		06/27/2018	4.800	7,650,363						12,641,021	05/02/2018
6646	CF	LAGUNA BEACH	CA		05/15/2018	4.810	1,953,643						3,800,425	04/24/2018
6651		NEWNAN	GA		06/28/2018	4.780	1,454,316						2,659,938	04/20/2018
6655	CF	KENNEWICK	WA		06/01/2018	4.800	1,645,224						3,142,256	05/17/2018
6656		EUGENE	OR		06/29/2018	4.920	2,570,879						3,775,387	06/20/2018
6658		CLACKAMAS	OR		06/11/2018	4.770	5,741,290						8,471,487	05/14/2018
6659	CF	WESTMINSTER	CO		06/29/2018	4.780	1,163,453						1,956,622	06/19/2018
6664		TEMPLE	TX		06/19/2018	4.960	1,795,078						3,415,547	05/09/2018
6666		TEMPLE	TX		06/06/2018	4.950	774,765						1,219,518	05/18/2018
6669		LAKE MARY	FL		06/11/2018	4.910	11,414,837						19,019,905	05/09/2018
6672	CF	ROCHESTER HILLS	MI		06/01/2018	4.950	2,130,603						4,221,743	05/11/2018
6674	CF	SAN LEANDRO	CA		07/12/2018	4.930	1,149,871						2,321,668	05/23/2018
6675	CF	ERLANGER	KY		08/03/2018	4.880	1,554,875						2,428,688	07/05/2018
6678	CF	BLUE ASH	OH		07/12/2018	4.990	6,891,743						12,492,322	05/11/2018
6679	CF	CINCINNATI	OH		07/12/2018	4.990	2,220,673						4,596,310	05/11/2018
6680		BLUE ASH	OH		07/12/2018	4.990	938,043						1,969,315	05/11/2018
6681		CINCINNATI	OH		07/12/2018	4.990	1,340,061						2,577,788	05/11/2018
6682	CF	EAST WENATCHEE	WA		07/24/2018	4.900	8,627,337						15,504,925	06/29/2018
6683	CF	TACOMA	WA		07/25/2018	4.960	1,679,401						2,855,011	05/25/2018
6684	CF	CINCINNATI	OH		07/12/2018	4.990	1,368,777						3,067,948	05/11/2018
6689	CF	CANOGA PARK	CA		07/24/2018	5.090	2,188,420						4,294,055	06/04/2018
6690		NORTH HOLLYWOOD	CA		07/24/2018	5.010	1,127,228						1,717,887	05/31/2018
6692		DALLAS	TX		07/11/2018	4.920	1,655,216						2,955,214	06/11/2018
6693		WEST BEND	WI		08/31/2018	5.060	1,444,004						2,141,065	06/06/2018
6694	CF	RENO	NV		06/19/2018	4.860	1,624,055						3,809,043	05/25/2018
6695		TUCSON	AZ		06/28/2018	5.150	1,915,853						4,227,368	05/22/2018
6697	CF	RICHARDSON	TX		06/20/2018	4.870	3,147,424						4,605,054	05/31/2018
6699		COMSTOCK PARK	MI		08/01/2018	5.070	1,248,292						2,127,811	07/25/2018
6700	CF	RICHLAND	MS		08/17/2018	4.940	3,720,681						6,490,386	07/26/2018
6701	CF	FLORENCE	KY		07/09/2018	4.750	3,427,445						5,331,604	06/05/2018
6702	CF	CHICAGO	IL		06/21/2018	5.020	2,620,527						4,470,810	06/06/2018
6703	CF	RENO	NV		07/12/2018	4.830	2,428,989						3,719,286	06/11/2018
6706		BURBANK	CA		08/01/2018	5.320	1,095,213						2,340,461	06/26/2018
6707	CF	GILBERT	AZ		07/23/2018	4.700	5,243,762						8,889,623	06/19/2018
6716	CF	ALTOONA	IA		06/29/2018	5.310	2,744,055						6,867,287	06/07/2018
6717		TAMPA	FL		07/09/2018	5.070	2,925,263						15,879,847	06/25/2018
6719		LACEY	WA		09/07/2018	4.810	6,826,232						17,766,864	08/03/2018
6720		LACEY	WA		09/07/2018	5.030	10,735,421						15,026,347	08/07/2018
6725	CF	HOBBS	NM		07/02/2018	4.960	1,214,241						1,809,697	06/04/2018
6726	CF	SUMMERVILLE	SC		08/17/2018	4.940	1,876,241						2,915,559	07/06/2018
6727	CF	MOUNT PLEASANT	SC		08/17/2018	4.940	2,188,948						3,435,096	07/06/2018
6728	CF	WAKE FOREST	NC		08/17/2018	4.940	1,659,752						2,581,665	07/06/2018
6729	CF	URBANA	MD		10/30/2018	4.820	2,753,320						5,298,933	09/05/2018
6731		MORGANTOWN	WV		07/13/2018	4.820	2,453,177						3,654,621	06/14/2018
6734	CF	LAS VEGAS	NV		07/31/2018	5.020	2,058,490						6,688,587	07/09/2018
6739		GLENDALE	AZ		06/26/2018	4.980	1,504,116						2,400,000	06/22/2018
6741	CF	SPARTANBURG	SC		08/15/2018	4.880	8,085,950						16,885,691	06/20/2018
6742	CF	KENT	WA		08/16/2018	4.820	3,992,001						7,497,095	07/03/2018
6743	CF	ATLANTA	GA		08/14/2018	4.700	4,758,228						7,313,132	07/19/2018
6744	CF	KENT	WA		07/30/2018	4.770	2,481,143						4,494,954	06/04/2018
6747		ALBANY	OR		08/02/2018	5.120	1,167,298						1,906,133	07/12/2018
6749		SANTA MARIA	CA		08/20/2018	4.800	2,746,149						13,171,253	07/16/2018
6750	CF	WICKENBURG	AZ		07/26/2018	5.010	1,604,321						2,727,094	06/26/2018
6751	CF	ALBANY	OR		08/17/2018	4.900	6,969,056						11,479,765	07/11/2018
6755		RENSSELAER	IN		08/20/2018	5.120	871,426						1,285,020	07/12/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6756		CAPE GIRARDEAU	MO		08/20/2018	5.120	2,323,803						3,592,561	06/28/2018
6757		FORT WAYNE	IN		08/20/2018	5.120	1,646,027						2,501,170	07/31/2018
6760	CF	ANDERSON	SC		08/02/2018	4.940	6,716,987						10,972,431	06/29/2018
6761		SAN ANTONIO	TX		09/06/2018	4.750	2,164,496						3,385,849	08/06/2018
6763		TAMPA	FL		08/31/2018	4.900	1,591,881						3,115,032	07/25/2018
6764		EDGEWATER	FL		08/23/2018	4.970	1,168,742						1,776,744	07/30/2018
6767	CF	NORMANDY PARK	WA		09/26/2018	5.610	7,457,331						14,728,905	07/19/2018
6771		TEMECULA	CA		10/01/2018	5.040	1,061,671						1,539,948	07/01/2018
6773		LAKE JACKSON	TX		08/30/2018	4.970	1,491,564						2,703,924	07/19/2018
6774		PORTLAND	OR		09/13/2018	4.670	12,670,780						30,631,076	07/17/2018
6775	CF	UPPER MARLBORO	MD		10/16/2018	4.870	1,270,351						1,953,683	07/12/2018
6776		CHESAPEAKE	VA		09/06/2018	4.880	2,885,779						4,718,543	08/06/2018
6777		OVIEDO	FL		08/23/2018	4.970	1,314,835						1,985,596	07/30/2018
6781	CF	FOOTHILL RANCH	CA		08/23/2018	4.940	1,606,835						2,235,195	08/03/2018
6785	CF	HOUSTON	TX		09/21/2018	4.850	1,977,062						4,102,862	08/23/2018
6786	CF	BELLEVUE	WA		09/07/2018	4.750	6,500,000						10,750,306	08/06/2018
6787	CF	HENDERSON	NV		09/07/2018	4.790	2,206,650						4,245,946	07/24/2018
6788		SAN DIEGO	CA		09/14/2018	5.000	662,326						4,628,881	08/14/2018
6789		HOUSTON	TX		09/21/2018	4.960	1,668,454						2,567,249	08/07/2018
6792		NORTH CHESTERFIELD	VA		08/30/2018	4.920	667,029						1,455,380	08/01/2018
6793	CF	BURBANK	IL		08/27/2018	4.910	2,044,827						2,960,188	07/25/2018
6794	CF	LAS VEGAS	NV		03/07/2019	4.640	6,283,898						12,200,000	01/23/2019
6795		LOS ANGELES	CA		08/28/2018	4.990	965,724						1,757,694	08/03/2018
6797	CF	LAS VEGAS	NV		11/13/2018	4.860	2,545,296						5,132,518	07/25/2018
6799		EVERETT	WA		10/01/2018	4.900	4,292,173						6,518,653	08/03/2018
6800	CF	TEMECULA	CA		09/28/2018	4.800	3,656,777						5,425,871	08/23/2018
6801		LUBBOCK	TX		09/25/2018	4.800	4,235,100						7,137,485	08/07/2018
6805	CF	PHOENIX	AZ		10/01/2018	4.880	1,363,078						3,585,172	08/09/2018
6807	CF	OKLAHOMA CITY	OK		10/23/2018	4.900	2,305,772						4,864,753	08/24/2018
6808	CF	ALBUQUERQUE	NM		09/17/2018	4.740	3,436,627						8,802,322	08/17/2018
6810		TOMBALL	TX		09/07/2018	5.010	1,109,796						2,543,725	08/02/2018
6811		PAYSON	UT		09/07/2018	4.900	964,615						1,647,340	08/15/2018
6812	CF	RENO	NV		10/12/2018	4.840	1,926,183						3,228,685	09/07/2018
6813		CINCINNATI	OH		09/11/2018	5.030	1,456,391						2,236,387	08/14/2018
6814	CF	LOGAN	UT		11/01/2018	5.250	1,600,000						7,399,086	08/14/2018
6820		FAYETTEVILLE	AR		09/14/2018	5.080	1,500,514						2,654,165	08/17/2018
6826	CF	SHERMAN OAKS	CA		10/26/2018	4.880	2,389,884						3,952,910	08/09/2018
6827	CF	FORT WORTH	TX		09/17/2018	4.880	6,437,795						9,763,198	08/24/2018
6831		BERKELEY	CA		09/19/2018	4.900	4,975,019						9,650,241	08/24/2018
6832		VACAVILLE	CA		10/04/2018	4.980	844,103						4,318,326	08/14/2018
6833		VENTURA	CA		10/30/2018	4.860	1,006,475						2,961,250	09/07/2018
6834		OAKBROOK TERRACE	IL		10/23/2018	4.850	742,327						2,930,497	09/05/2018
6835		WEST SACRAMENTO	CA		10/19/2018	4.840	831,614						1,442,700	08/27/2018
6836		SACRAMENTO	CA		10/19/2018	4.840	1,885,636						3,180,195	08/27/2018
6837		ALLEN PARK	MI		08/30/2018	5.050	673,840						1,227,693	08/11/2018
6838	CF	AIKEN	SC		10/25/2018	4.820	2,753,320						6,274,731	09/18/2018
6839		PALMETTO	FL		10/15/2018	5.020	766,474						1,866,893	09/13/2018
6840		MUSTANG RIDGE	TX		10/10/2018	5.270	500,495						1,455,834	08/27/2018
6841		FORT WORTH	TX		10/10/2018	5.270	506,808						1,643,177	09/04/2018
6843	CF	LOMBARD	IL		10/24/2018	4.820	4,787,440						7,311,443	08/29/2018
6846	CF	LAWRENCE	KS		12/18/2018	5.160	2,235,173						3,613,371	10/17/2018
6850	CF	SEATTLE	WA		11/14/2018	4.760	6,067,662						11,794,201	09/24/2018
6851	CF	SYRACUSE	NY		03/25/2019	4.700	2,712,889						6,250,000	10/12/2018
6856		VENICE	CA		12/12/2018	5.160	1,250,000						5,695,633	10/21/2018
6857		WARWICK	RI		10/17/2018	4.890	1,547,478						2,931,125	09/11/2018
6858		COLUMBIA	SC		10/17/2018	4.890	1,232,179						1,948,796	09/07/2018
6859		COLUMBIA	SC		10/17/2018	4.890	1,232,179						1,953,378	09/07/2018
6860		IRMO	SC		10/17/2018	4.890	1,232,179						1,951,221	09/07/2018
6861		LEXINGTON	SC		10/17/2018	4.890	1,232,179						1,944,553	09/07/2018
6862		GAYLORD	MI		10/17/2018	4.890	942,994						1,530,571	09/14/2018
6863		SOUTH HOLLAND	IL		10/17/2018	4.890	2,031,065						3,282,468	09/12/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6867	CF	LAKELAND	FL		11/30/2018	4.870	2,383,971						4,186,631	09/10/2018
6868	CF	OCEANSIDE	CA		10/16/2018	4.780	3,907,586						7,608,126	09/10/2018
6869	CF	PARAMOUNT	CA		10/16/2018	4.780	1,465,345						2,834,499	09/12/2018
6870		EVANSVILLE	IN		10/23/2018	4.940	1,315,602						2,084,508	08/24/2018
6871	CF	INDIANAPOLIS	IN		11/13/2018	4.860	1,811,076						2,722,741	10/12/2018
6874	CF	IRVINE	CA		11/20/2018	4.740	3,683,175						6,787,095	09/13/2018
6876		ROUND ROCK	TX		11/16/2018	4.950	1,126,116						1,710,936	09/20/2018
6877	CF	TERRE HAUTE	IN		09/13/2018	4.770	6,962,719						11,845,314	08/30/2018
6880		WEST WARWICK	RI		10/24/2018	4.980	1,171,091						1,837,529	09/13/2018
6881		FARMERS BRANCH	TX		11/01/2018	5.010	2,517,444						3,799,119	09/13/2018
6883	CF	RIO RANCHO	NM		10/22/2018	4.990	2,170,235						4,037,000	09/19/2018
6885		HOLLY SPRINGS	GA		11/28/2018	4.920	905,706						1,353,021	10/08/2018
6886		CUMMING	GA		11/28/2018	4.920	881,227						1,372,249	10/04/2018
6887		WESLEY CHAPEL	FL		11/28/2018	4.920	1,077,055						1,608,128	10/06/2018
6888		ST PETE BEACH	FL		11/28/2018	4.920	861,644						1,304,961	10/02/2018
6889		MARBLE FALLS	TX		11/28/2018	4.920	685,399						1,053,169	09/28/2018
6890		CHARLESTON	SC		11/28/2018	4.920	861,644						1,327,770	10/08/2018
6891		BOYNTON BEACH	FL		11/28/2018	4.920	660,920						1,026,731	10/06/2018
6892		FLETCHER	NC		11/28/2018	4.920	1,028,098						1,627,116	10/08/2018
6893		HUNTSVILLE	AL		11/28/2018	4.920	1,028,098						1,602,491	10/04/2018
6894		COLUMBUS	GA		11/28/2018	4.920	665,816						1,020,505	10/04/2018
6895		WOODSTOCK	GA		11/28/2018	4.920	1,566,626						2,441,777	10/08/2018
6899	CF	LAS VEGAS	NV		12/11/2018	5.010	2,326,101						3,571,424	10/04/2018
6900		MORRISTOWN	TN		10/31/2018	4.910	719,192						1,137,855	05/28/2018
6903	CF	HOUSTON	TX		12/19/2018	4.990	2,550,890						4,162,681	10/23/2018
6904	CF	LUBBOCK	TX		11/21/2018	4.730	1,429,613						2,248,202	09/20/2018
6905	CF	CANTON	OH		12/04/2018	5.010	2,671,474						4,154,766	10/17/2018
6906	CF	PARKVILLE	MO		12/21/2018	5.220	1,459,445						2,383,652	11/19/2018
6907		LIVERPOOL	NY		12/04/2018	4.860	2,278,702						3,479,457	10/10/2018
6908	CF	ROSEVILLE	CA		12/27/2018	4.970	2,746,958						4,919,381	11/26/2018
6909	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	3,335,592						6,610,975	11/16/2018
6910	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	2,746,958						4,756,011	11/16/2018
6911		ROSEVILLE	CA		12/28/2018	4.970	4,323,665						6,415,675	11/26/2018
6912	CF	CULVER CITY	CA		11/20/2018	4.840	3,151,411						6,140,779	09/21/2018
6914	CF	LAS VEGAS	NV		01/15/2019	5.010	2,452,915						4,425,000	10/04/2018
6915	CF	SAN FRANCISCO	CA		12/14/2018	4.820	2,383,514						27,957,970	10/11/2018
6917		ROSEVILLE	CA		12/28/2018	4.970	1,569,690						2,723,903	11/26/2018
6920	CF	FIFE	WA		12/07/2018	4.980	1,600,703						7,019,364	10/08/2018
6921	CF	FOUNTAIN VALLEY	CA		12/13/2018	4.970	3,590,608						7,203,814	10/04/2018
6922	CF	SARASOTA	FL		12/21/2018	5.100	1,006,226						1,925,543	10/15/2018
6924		MIAMI	FL		12/13/2018	5.010	1,420,146						2,172,898	10/26/2018
6926		SAN DIEGO	CA		12/06/2018	5.300	606,943						2,631,593	10/15/2018
6933	CF	HUBER HEIGHTS	OH		12/06/2018	4.850	3,587,620						5,785,205	10/16/2018
6936		HIXON	TN		12/07/2018	5.230	1,456,322						2,240,552	10/10/2018
6939	CF	METAIRIE	LA		12/21/2018	4.780	4,643,325						8,818,750	10/24/2018
6940	CF	HARVEY	LA		12/14/2018	4.900	1,667,468						4,072,708	10/23/2018
6942		WARREN	MI		12/11/2018	4.980	1,483,672						2,204,551	10/09/2018
6943		WARREN	MI		12/11/2018	4.980	1,038,080						1,557,301	10/09/2018
6944		WARREN	MI		12/11/2018	4.980	3,647,971						5,525,749	10/09/2018
6951	CF	ROSEVILLE	CA		11/21/2018	4.890	4,405,728						7,667,665	10/18/2018
6952	CF	GOODYEAR	AZ		11/29/2018	5.060	1,530,072						3,004,689	11/06/2018
6954	CF	CARSON CITY	NV		01/22/2019	5.070	9,510,180						16,300,000	12/20/2018
6955	CF	CARSON CITY	NV		01/22/2019	5.070	2,682,359						5,200,000	12/20/2018
6960	CF	FORT LAUDERDALE	FL		04/09/2019	4.500	7,419,944						13,250,000	12/21/2018
6961	CF	FUQUAY VARINA	NC		02/13/2019	4.950	1,170,085						1,850,000	12/20/2018
6962		RICHMOND	VA		12/26/2018	5.140	981,519						1,580,618	11/09/2018
6964	CF	SACRAMENTO	CA		04/26/2019	4.450	2,517,120						4,350,000	04/01/2019
6965	CF	GUN BARREL CITY	TX		11/28/2018	5.050	2,399,848						5,088,905	10/31/2018
6966	CF	LAS VEGAS	NV		03/29/2019	5.040	3,990,978						13,500,000	12/11/2018
6968	CF	MOGADORE	OH		12/21/2018	5.020	3,988,211						6,345,761	11/14/2018
6969	CF	KENT	OH		12/21/2018	5.020	1,264,555						2,087,286	11/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6970		WILLISTON	ND		03/04/2019	4.700	61,988,729						145,000,000	01/07/2019
6972	CF	LOMPOC	CA		02/01/2019	5.090	2,926,374						7,800,000	11/05/2018
6973	CF	CHULA VISTA	CA		12/21/2018	4.870	1,550,000						8,339,957	10/31/2018
6976	CF	SANTA MONICA	CA		01/22/2019	5.070	1,966,126						11,500,000	11/30/2018
6977		MCALLEN	TX		12/20/2018	4.930	1,653,182						3,851,992	11/02/2018
6978	CF	THOUSAND OAKS	CA		12/21/2018	4.980	2,285,926						5,435,708	10/25/2018
6979	CF	COMMERCE	CA		01/16/2019	4.960	4,246,971						8,960,000	11/13/2018
6981	CF	MILWAUKEE	WI		11/30/2018	4.910	4,482,552						6,944,829	11/13/2018
6982	CF	PHOENIX	AZ		12/21/2018	4.810	1,568,981						2,690,915	10/30/2018
6983		MANSFIELD	TX		12/27/2018	4.980	2,168,926						3,969,501	11/16/2018
6985		OKLAHOMA CITY	OK		01/17/2019	5.040	5,347,629						8,920,000	11/21/2018
6986	CF	SACRAMENTO	CA		01/22/2019	4.980	3,439,938						7,100,000	11/15/2018
6987		ASHBURN	VA		02/26/2019	4.810	3,149,446						4,800,000	01/07/2019
6988		SAN ANTONIO	TX		12/06/2018	5.150	853,043						1,439,376	11/14/2018
6989	CF	COLORADO SPRINGS	CO		12/21/2018	4.970	2,354,536						4,475,038	11/20/2018
6990		COLUMBUS	OH		12/28/2018	5.080	2,072,066						3,222,589	11/20/2018
6991		JOHNSTOWN	OH		12/28/2018	5.080	1,001,499						1,534,800	11/20/2018
6995	CF	ALBUQUERQUE	NM		01/23/2019	4.960	1,950,198						4,100,000	12/10/2018
6996	CF	NAPA	CA		04/12/2019	4.600	2,378,024						5,400,000	02/22/2019
6998	CF	SAN FRANCISCO	CA		01/15/2019	5.070	1,966,126						5,350,000	11/21/2018
6999	CF	RIO RANCHO	NM		01/25/2019	4.890	2,029,335						6,200,000	11/19/2018
7000	CF	CICERO	NY		02/25/2019	4.760	2,638,252						4,600,000	01/03/2019
7001		BELLE ISLE	FL		12/27/2018	4.950	2,285,425						4,894,312	11/16/2018
7002	CF	SAN DIEGO	CA		01/24/2019	4.890	1,442,314						3,500,000	11/28/2018
7004	CF	EAST DUNDEE	IL		01/25/2019	4.980	2,186,818						3,300,000	12/06/2018
7007	CF	FRESNO	CA		04/19/2019	4.990	4,380,570						10,600,000	11/27/2018
7009	CF	MILWAUKEE	WI		12/28/2018	4.890	6,894,792						11,147,171	12/11/2018
7012	CF	CHANDLER	AZ		12/28/2018	4.910	2,599,362						5,770,941	10/24/2018
7014	CF	CHARLESTON	SC		02/13/2019	4.800	3,118,884						6,320,000	12/20/2018
7015		GALLATIN	TN		02/15/2019	4.860	2,932,152						6,200,000	01/14/2019
7016		FRESNO	CA		02/20/2019	4.750	977,105						3,700,000	01/08/2019
7017	CF	ODESSA	FL		12/28/2018	4.860	1,750,042						3,038,047	12/13/2018
7019	CF	ARVADA	CO		02/28/2019	4.840	1,968,541						3,100,000	12/10/2018
7022	CF	SAN DIEGO	CA		02/27/2019	4.700	4,427,766						11,500,000	01/07/2019
7025	CF	VENTURA	CA		03/05/2019	5.300	1,467,712						17,900,000	01/22/2019
7026	CF	SALT LAKE CITY	UT		02/20/2019	4.620	1,953,543						4,060,000	01/07/2019
7027		CANTON	MI		03/15/2019	4.800	1,249,248						2,110,000	01/24/2019
7029		RANCHO CORDOVA	CA		02/14/2019	4.760	1,227,919						2,550,000	12/17/2018
7035	CF	COTTONWOOD	AZ		02/15/2019	4.650	2,321,648						4,900,000	01/02/2019
7041	CF	LOVELAND	CO		01/24/2019	4.810	1,768,340						4,175,000	01/06/2019
7043	CF	SOUTH PASADENA	CA		04/15/2019	4.450	5,450,770						32,500,000	02/27/2019
7045		BELLINGHAM	WA		03/08/2019	4.800	1,544,336						4,300,000	01/21/2019
7046	CF	MILLSAP	TX		02/25/2019	4.660	4,429,142						8,570,000	01/11/2019
7047		ANCHORAGE	AK		03/27/2019	4.520	6,512,748						16,100,000	01/07/2019
7050	CF	LITCHFIELD PARK	AZ		02/25/2019	4.650	1,205,989						4,680,000	01/10/2019
7051		SCOTTSDALE	AZ		05/03/2019	4.740	2,172,800						4,950,000	01/15/2019
7052	CF	NACOGDOCHES	TX		02/28/2019	4.520	987,254						1,860,000	01/15/2019
7053		VINELAND	NJ		02/28/2019	4.520	925,734						1,780,000	02/05/2019
7054		SAINT LOUIS	MO		02/28/2019	4.520	902,298						1,740,000	01/15/2019
7055		GAINESVILLE	GA		02/28/2019	4.520	873,979						1,680,000	01/21/2019
7056		MOBILE	AL		02/28/2019	4.520	627,214						1,510,000	01/26/2019
7057		COLLEGE DALE	TN		03/13/2019	4.520	778,825						1,490,000	01/21/2019
7058		YULEE	FL		03/13/2019	4.520	789,498						1,510,000	01/31/2019
7059		ZANESVILLE	OH		02/28/2019	4.520	925,832						1,780,000	01/26/2019
7060		CIRCLEVILLE	OH		02/28/2019	4.520	617,058						1,180,000	01/26/2019
7061		SAINT GEORGE	UT		02/28/2019	4.520	873,979						1,680,000	02/06/2019
7062		FARGO	ND		02/28/2019	4.520	833,063						1,520,000	01/30/2019
7063		COLUMBUS	IN		02/28/2019	4.520	771,347						1,510,000	01/26/2019
7065	CF	VAN NUYS	CA		03/18/2019	4.480	2,423,838						4,480,000	01/16/2019
7068	CF	NEWBERRY	SC		04/15/2019	4.500	2,429,857						4,000,000	02/11/2019
7069	CF	ARTESIA	NM		04/15/2019	4.500	1,644,449						2,850,000	02/07/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7070	CF	BAY CITY	MI		04/15/2019	4.500	2,282,593						3,860,000	01/24/2019
7071	CF	MCALLEN	TX		04/15/2019	4.500	1,644,449						2,660,000	02/08/2019
7072	CF	INDIANAPOLIS	IN		04/15/2019	4.500	1,816,257						3,060,000	02/06/2019
7073	CF	KENT	WA		03/25/2019	4.470	1,566,473						6,800,000	01/15/2019
7075	CF	STOCKBRIDGE	GA		02/21/2019	4.590	1,475,537						2,800,000	01/19/2019
7077	CF	SIERRA VISTA	AZ		03/15/2019	4.730	1,162,756						2,400,000	01/23/2019
7078	CF	SEATTLE	WA		03/12/2019	4.530	4,308,414						9,650,000	01/15/2019
7079		RENO	NV		03/26/2019	4.660	1,457,237						4,600,000	02/05/2019
7084		BOLINGBROOK	IL		03/04/2019	4.730	968,964						2,410,000	02/01/2019
7085	CF	HUBER HEIGHTS	OH		04/01/2019	4.530	1,370,859						2,035,000	01/30/2019
7086	CF	FT WORTH	TX		04/04/2019	4.400	2,068,773						3,450,000	02/22/2019
7088	CF	PACIFIC PALISADES	CA		04/08/2019	4.590	1,978,993						5,630,000	02/11/2019
7089	CF	LAWRENCE	KS		04/12/2019	4.400	4,046,751						12,200,000	02/13/2019
7090		MCALLEN	TX		03/21/2019	4.840	2,070,697						3,400,000	02/07/2019
7091		LAS VEGAS	NV		04/01/2019	4.890	591,689						3,000,000	02/06/2019
7092	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						6,050,000	02/06/2019
7093	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						6,350,000	02/06/2019
7095		MORENO VALLEY	CA		04/05/2019	4.650	1,084,222						2,350,000	02/07/2019
7096		LAFAYETTE	LA		04/05/2019	5.400	32,029,704						60,000,000	02/26/2019
7097	CF	INDIANAPOLIS	IN		04/26/2019	4.640	1,283,692						3,650,000	01/17/2019
7099		PLAINFIELD	IN		04/15/2019	4.470	3,473,107						5,700,000	02/07/2019
7100		Venice	CA		10/07/2019	4.150	14,942,805						35,000,000	03/12/2019
7101		ROHNERT PARK	CA		04/25/2019	4.690	1,678,828						2,700,000	02/11/2019
7102		SEATTLE	WA		07/09/2019	4.600	3,914,537						12,100,000	02/26/2019
7105	CF	SUNNYVALE	CA		04/11/2019	4.690	1,971,478						6,230,000	02/22/2019
7106	CF	ST LOUIS PARK	MN		04/05/2019	4.460	2,006,996						3,350,000	02/19/2019
7110	CF	GRANDVILLE	MI		03/29/2019	4.610	1,002,568						1,840,000	02/15/2019
7111	CF	FRESNO	CA		03/29/2019	4.430	1,762,115						3,000,000	02/21/2019
7112	CF	ROEBUCK	SC		04/01/2019	4.450	3,620,743						5,250,000	02/15/2019
7113	CF	CORPUS CHRISTI	TX		04/03/2019	4.450	1,558,038						4,950,000	02/22/2019
7115	CF	WAUKEGAN	IL		04/17/2019	4.440	1,529,985						4,200,000	03/07/2019
7116	CF	JACKSONVILLE	FL		05/21/2019	4.400	2,941,943						4,300,000	02/20/2019
7119		TUCSON	AZ		04/12/2019	4.520	3,998,303						6,750,000	02/21/2019
7120	CF	HENDERSON	NV		04/24/2019	4.500	3,652,634						6,240,000	03/15/2019
7122		OCEANSIDE	CA		04/03/2019	4.460	926,142						1,700,000	02/27/2019
7123	CF	INDIANAPOLIS	IN		04/18/2019	4.400	4,787,011						7,370,000	02/27/2019
7124	CF	CARLSBAD	CA		03/26/2019	4.300	10,341,609						17,600,000	03/13/2019
7128	CF	SAN DIEGO	CA		05/07/2019	4.540	1,488,122						4,640,000	03/12/2019
7129	CF	O FALLON	IL		05/23/2019	4.490	1,400,000						3,800,000	03/29/2019
7130	CF	WHEATON	IL		04/24/2019	4.580	1,130,716						2,600,000	03/04/2019
7131	CF	LAKE SAINT LOUIS	MO		05/02/2019	4.340	1,825,765						2,780,000	03/21/2019
7134	CF	SAN DIEGO	CA		05/31/2019	4.400	9,940,623						17,700,000	04/12/2019
7136	CF	SAN DIEGO	CA		05/07/2019	4.540	2,480,204						6,290,000	03/12/2019
7137	CF	FRESNO	CA		04/03/2019	4.570	2,127,336						6,960,000	03/01/2019
7138	CF	PORTERVILLE	CA		04/03/2019	4.570	2,424,174						7,835,000	03/01/2019
7139		DALLAS	GA		04/17/2019	4.790	925,344						5,125,000	03/15/2019
7140	CF	LAREDO	TX		04/03/2019	4.690	1,385,557						3,400,000	02/19/2019
7141		NEWARK	NJ		05/23/2019	4.670	3,462,602						12,100,000	03/21/2019
7142	CF	CORONA	CA		05/06/2019	4.120	5,205,194						14,700,000	03/07/2019
7143	CF	CORONA	CA		06/20/2019	4.350	1,489,778						3,975,000	03/07/2019
7144	CF	PARKER	CO		05/06/2019	4.500	5,439,763						11,140,000	03/12/2019
7146	CF	ROUND ROCK	TX		05/07/2019	4.440	1,112,571						1,620,000	05/01/2019
7147		JOHNSON CITY	NY		05/24/2019	4.820	983,856						1,750,000	03/20/2019
7150		LOS GATOS	CA		05/17/2019	4.640	1,731,219						4,760,000	03/12/2019
7155	CF	SEATTLE	WA		04/25/2019	4.480	5,429,388						10,900,000	03/15/2019
7156	CF	SEATTLE	WA		04/25/2019	4.480	4,837,091						10,400,000	03/15/2019
7158	CF	COLMAR	PA		05/28/2019	4.580	1,708,931						2,900,000	03/19/2019
7159		DAVIE	FL		06/26/2019	4.460	1,981,675						3,600,000	03/20/2019
7160	CF	LOCKPORT	IL		04/08/2019	4.620	2,503,408						4,250,000	03/12/2019
7163		ROCKY MOUNT	NC		04/10/2019	5.110	937,257						2,525,000	03/13/2019
7164	CF	SUGAR LAND	TX		04/30/2019	4.540	5,849,588						9,560,000	03/06/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7165	CF	LAS VEGAS	NV		06/24/2019	4.360	7,504,579						15,800,000	04/18/2019
7166	CF	LAS VEGAS	NV		06/24/2019	4.360	4,755,377						8,500,000	04/18/2019
7167	CF	LAS VEGAS	NV		06/24/2019	4.360	6,513,876						11,600,000	04/18/2019
7168	CF	LAS VEGAS	NV		06/24/2019	4.360	3,442,695						6,200,000	04/18/2019
7170		PORTLAND	OR		05/15/2019	4.570	8,368,396						23,000,000	04/16/2019
7172	CF	FRASER	MI		05/24/2019	4.310	9,840,611						16,700,000	03/27/2019
7174		SAN DIEGO	CA		06/12/2019	4.340	2,565,492						14,005,000	04/15/2019
7176	CF	GETZVILLE	NY		05/28/2019	4.600	1,575,311						2,550,000	04/04/2019
7178	CF	CORONA	CA		05/13/2019	4.290	1,983,438						4,350,000	03/29/2019
7179		CORONA	CA		07/09/2019	4.340	1,292,913						9,390,000	04/25/2019
7180		HOUSTON	TX		05/28/2019	4.730	1,930,194						3,900,000	04/03/2019
7185	CF	CLEARWATER	FL		06/05/2019	4.300	1,560,231						2,160,000	03/26/2019
7186		GRAPEVINE	TX		04/10/2019	4.850	778,748						1,990,000	03/13/2019
7187	CF	AMARILLO	TX		05/14/2019	4.460	2,615,879						4,440,000	03/25/2019
7188	CF	MT PLEASANT	MI		05/24/2019	4.510	1,279,737						2,200,000	04/27/2019
7189		LAWTON	OK		05/31/2019	4.600	890,285						2,300,000	04/17/2019
7190		HARLINGEN	TX		06/10/2019	4.890	742,240						1,500,000	04/02/2019
7193	CF	MISSOURI CITY	TX		06/12/2019	4.300	1,372,047						2,100,000	04/17/2019
7194		TROY	MI		07/02/2019	4.610	1,776,924						3,300,000	04/17/2019
7197	CF	GLENDALE	AZ		06/03/2019	4.400	5,201,475						11,630,000	04/04/2019
7198		SAN RAFAEL	CA		06/21/2019	4.640	928,952						2,000,000	04/15/2019
7199		SCOTTSDALE	AZ		07/02/2019	4.100	17,578,693						28,127,495	05/17/2019
7200		SANTA MONICA	CA		06/12/2019	4.250	2,080,165						4,010,000	04/25/2019
7201	CF	BEND	OR		05/31/2019	4.200	3,768,025						7,700,000	04/23/2019
7202		ARKANSAS CITY	KS		06/10/2019	4.900	788,065						1,775,000	04/11/2019
7203	CF	GERMANTOWN	TN		06/07/2019	4.300	2,952,130						5,240,000	04/30/2019
7207		PLOVER	WI		07/08/2019	4.159	2,481,660						7,570,000	04/18/2019
7212	CF	TUALATIN	OR		05/24/2019	4.390	2,224,963						4,900,000	04/15/2019
7214		SAN DIEGO	CA		07/08/2019	4.410	3,123,297						7,900,000	04/25/2019
7215		YUKON	OK		06/14/2019	4.620	936,419						1,801,801	04/12/2019
7216		SEASIDE	CA		06/06/2019	4.920	606,250						2,800,000	04/26/2019
7218		San Antonio	TX		10/24/2019	4.250	622,512						1,995,000	09/12/2019
7219		FORT WAYNE	IN		06/11/2019	4.300	710,443						1,240,000	04/20/2019
7220		MOUNT VERNON	WA		06/11/2019	4.300	838,718						1,540,000	04/23/2019
7221	CF	YUCAIPA	CA		06/11/2019	4.300	996,594						1,940,000	04/25/2019
7222	CF	NORTH MYRTLE BEACH	SC		06/11/2019	4.300	1,174,205						2,160,000	04/10/2019
7223	CF	STAFFORD	VA		06/11/2019	4.300	1,085,399						1,990,000	04/16/2019
7224		CARTHAGE	TX		06/11/2019	4.300	412,452						870,000	04/29/2019
7225	CF	GEORGETOWN	TX		06/11/2019	4.300	1,075,532						1,970,000	04/10/2019
7226	CF	REDDING	CA		06/11/2019	4.300	1,016,328						1,970,000	04/24/2019
7227		PRINCETON	TX		06/11/2019	4.300	838,718						1,660,000	04/15/2019
7228		ORLANDO	FL		06/11/2019	4.300	1,312,346						2,420,000	04/25/2019
7229		REPUBLIC	MO		06/11/2019	4.300	562,434						1,020,000	04/25/2019
7232	CF	STOCKTON	CA		05/22/2019	4.220	3,703,723						9,750,000	04/08/2019
7237		ANKENY	IA		06/20/2019	4.600	1,139,675						2,175,000	04/23/2019
7238		MIDWEST CITY	OK		06/20/2019	4.600	1,288,328						2,575,000	04/18/2019
7239	CF	OKLAHOMA CITY	OK		05/17/2019	4.260	3,311,067						5,380,000	04/18/2019
7242		RIALTO	CA		06/04/2019	4.370	1,705,749						3,450,000	05/09/2019
7243	CF	WOODSTOCK	IL		06/06/2019	4.360	2,952,449						5,100,000	04/16/2019
7244		Rome	GA		08/28/2019	4.550	988,304						1,940,000	06/01/2019
7245		OSWEGO	IL		06/21/2019	4.810	880,411						1,600,000	04/23/2019
7246		WOODLAND	CA		06/12/2019	4.790	1,883,409						6,170,000	05/03/2019
7250		NORTH HILLS	CA		07/01/2019	4.340	1,367,134						3,500,000	05/08/2019
7252	CF	GARLAND	TX		05/29/2019	4.690	1,172,087						2,350,000	05/07/2019
7253	CF	LA HABRA	CA		06/18/2019	4.470	2,080,786						5,200,000	05/14/2019
7255		Pyuallup	WA		08/06/2019	4.350	1,491,651						3,180,000	06/26/2019
7257		TUCSON	AZ		07/19/2019	4.500	1,107,351						2,990,000	05/09/2019
7258		FLORENCE	OR		07/19/2019	4.500	812,058						2,100,000	05/14/2019
7259		LONG BEACH	CA		07/10/2019	4.450	812,005						3,125,000	06/10/2019
7261		Southfield	MI		08/08/2019	4.150	3,956,884						6,700,000	06/19/2019
7262		Brighton	MI		07/26/2019	4.250	2,423,885						4,700,000	06/06/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7263		St Charles	IL		07/31/2019	4.400	2,190,502						3,290,000	06/13/2019
7264		Algonquin	IL		08/01/2019	4.400	2,190,502						3,290,000	06/13/2019
7265		Harwood Heights	IL		07/31/2019	4.400	2,190,502						3,270,000	06/13/2019
7269		SALEM	OR		07/15/2019	4.460	5,440,609						9,620,000	05/15/2019
7270		AMERICAN FORK	UT		06/20/2019	4.510	888,332						1,670,000	05/28/2019
7271		CLOVIS	CA		07/16/2019	5.000	28,267,810						47,300,000	05/23/2019
7275		Houston	TX		07/26/2019	4.300	1,076,216						2,050,000	06/26/2019
7277		Portland	OR		07/29/2019	4.250	15,631,201						30,340,000	06/03/2019
7278	CF	KINGSVILLE	TX		06/20/2019	4.450	1,386,424						2,300,000	05/31/2019
7279		FEDERAL WAY	WA		07/15/2019	4.250	4,763,795						9,275,000	05/29/2019
7281		COLORADO SPRINGS	CO		07/12/2019	4.500	1,776,637						4,000,000	06/06/2019
7284		Pace	FL		07/30/2019	4.300	8,561,282						14,700,000	06/03/2019
7285		North Ridgeville	OH		07/30/2019	4.270	1,449,019						7,810,000	06/14/2019
7287		Canton	OH		09/25/2019	4.300	4,361,654						7,300,000	06/13/2019
7288		Deer Park	TX		08/09/2019	4.200	4,589,862						6,680,000	06/19/2019
7291		Duvall	WA		08/02/2019	4.300	2,838,720						6,000,000	06/03/2019
7292		STOW	OH		07/11/2019	4.510	1,238,629						1,850,000	06/03/2019
7296		Oceanside	CA		07/26/2019	4.300	1,328,475						4,100,000	06/27/2019
7297		CARROLLTON	GA		07/22/2019	4.300	2,082,736						3,200,000	06/04/2019
7298		New York	NY		08/12/2019	4.350	1,991,852						4,800,000	06/14/2019
7300		Ontario	CA		07/23/2019	4.150	1,587,756						3,500,000	06/07/2019
7301		Medford	OR		08/16/2019	4.400	1,490,511						2,260,000	06/20/2019
7302		Austin	TX		08/19/2019	4.200	3,422,313						6,400,000	06/28/2019
7303		NORTH LAS VEGAS	NV		07/15/2019	4.500	750,501						1,700,000	06/07/2019
7310		Corpus Christi	TX		08/07/2019	4.360	1,874,760						3,970,000	06/13/2019
7311		Odessa	TX		08/16/2019	4.000	3,976,582						7,360,000	06/20/2019
7313		Cypress	TX		07/25/2019	4.450	1,731,760						5,900,000	06/19/2019
7320		Los Angeles	CA		09/03/2019	4.150	1,543,455						8,760,000	06/26/2019
7324		Los Angeles	CA		09/10/2019	4.090	1,889,019						4,050,000	07/10/2019
7325		Wauwatosa	WI		08/08/2019	4.400	2,977,858						4,650,000	06/25/2019
7328		Mesa	AZ		08/15/2019	4.200	3,211,503						6,925,000	07/09/2019
7329		Peculiar	MO		10/08/2019	4.150	3,934,939						6,900,000	07/10/2019
7330		Mesa	AZ		08/12/2019	4.180	1,690,302						3,500,000	06/24/2019
7331		Lake Elsinore	CA		08/14/2019	4.180	994,295						1,725,000	06/25/2019
7332		Milwaukee	WI		08/16/2019	3.850	5,975,098						9,475,000	07/11/2019
7333		Milwaukee	WI		08/16/2019	3.850	5,994,851						9,400,000	07/11/2019
7334		Sacramento	CA		07/31/2019	4.200	1,290,123						2,170,000	06/24/2019
7336		Staunton	VA		09/13/2019	4.500	1,994,723						4,900,000	07/02/2019
7337		Naples	FL		08/14/2019	4.250	794,472						1,470,000	07/02/2019
7343		Portland	OR		09/13/2019	4.200	3,480,092						6,970,000	07/17/2019
7344		Placentia	CA		08/26/2019	4.050	994,187						2,075,000	07/10/2019
7345		Woodbury	MN		08/09/2019	4.060	3,221,432						11,800,000	07/02/2019
7347		Farmers Branch	TX		08/27/2019	3.650	2,285,844						4,000,000	07/03/2019
7348		Watsonville	CA		09/03/2019	3.950	4,978,123						10,400,000	07/15/2019
7349		Victorville	CA		09/06/2019	4.200	2,759,215						6,200,000	07/17/2019
7351		Elk Grove Village	IL		08/02/2019	4.060	1,800,185						2,600,000	07/02/2019
7352		Manteca	CA		11/01/2019	3.690	2,645,966						5,800,000	09/11/2019
7353		West Springfield	MA		09/09/2019	4.100	1,882,057						3,500,000	07/15/2019
7357		Draper	UT		09/10/2019	4.250	3,273,665						5,500,000	07/19/2019
7360		Austin	TX		09/12/2019	4.030	3,480,947						9,600,000	08/01/2019
7362		Los Angeles	CA		11/22/2019	3.940	1,725,000						3,520,000	10/01/2019
7365		Kent	WA		10/23/2019	4.100	1,232,632						6,075,000	08/22/2019
7366		Henderson	NV		08/13/2019	4.250	2,077,616						3,300,000	07/11/2019
7367		Santa Clara	CA		09/20/2019	4.110	1,992,330						4,150,000	07/30/2019
7369		Cold Spring	KY		11/12/2019	3.950	1,650,000						3,350,000	08/01/2019
7371		Detroit	MI		09/17/2019	4.160	2,088,734						3,230,000	06/07/2019
7372		Tolleson	AZ		08/22/2019	4.480	912,846						2,630,000	07/16/2019
7373		Exton	PA		10/08/2019	3.890	12,525,199						24,055,000	08/19/2019
7378		Carrollton	TX		09/27/2019	4.290	3,985,055						6,740,000	07/30/2019
7379		Yulee	FL		08/28/2019	4.620	1,167,250						2,470,000	07/22/2019
7381		Costa Mesa	CA		10/04/2019	4.130	2,988,528						8,600,000	07/31/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7382		Columbus	NC		09/26/2019	3.800	1,972,504						3,470,000	08/08/2019
7383		Columbus	NC		09/26/2019	3.800	1,775,254						2,910,000	08/08/2019
7384		Albuquerque	NM		09/26/2019	3.800	4,969,720						7,900,000	08/07/2019
7385		Oak Hill	WV		09/26/2019	3.800	6,287,357						9,850,000	08/05/2019
7386		Glendale	CA		12/04/2019	3.990	1,450,000						3,000,000	10/18/2019
7387		Woodinville	WA		12/09/2019	4.050	7,850,000						13,750,000	09/12/2019
7388		Seal Beach	CA		12/09/2019	4.050	1,250,000						3,880,000	09/13/2019
7389		Fort Worth	TX		08/27/2019	4.350	845,269						1,390,000	08/02/2019
7390		San Angelo	TX		10/16/2019	4.400	1,395,375						2,570,000	08/09/2019
7392		Alexandria	VA		10/25/2019	3.750	4,590,725						7,100,000	09/05/2019
7395		Menlo Park	CA		12/10/2019	4.000	3,300,000						20,280,000	08/27/2019
7396		Livermore	CA		12/10/2019	4.000	1,700,000						3,675,000	08/27/2019
7397		Gardena	CA		10/04/2019	3.900	3,489,717						5,700,000	08/26/2019
7400		New York	NY		12/10/2019	3.600	2,650,000						6,500,000	10/01/2019
7402		Dixon	IL		11/13/2019	3.900	3,750,000						7,700,000	09/17/2019
7404		San Antonio	TX		10/31/2019	4.350	1,996,303						3,340,000	08/07/2019
7405		Richland	WA		09/12/2019	4.050	1,195,358						1,957,500	08/16/2019
7409		Houston	TX		10/16/2019	3.910	2,694,680						3,900,000	08/12/2019
7410		Las Vegas	NV		09/27/2019	3.800	8,216,916						14,900,000	08/23/2019
7411		Las Vegas	NV		09/27/2019	3.800	6,224,937						10,900,000	08/23/2019
7412		Novi	MI		10/30/2019	4.000	3,987,325						6,900,000	09/02/2019
7413		Porterville	CA		10/15/2019	4.100	995,970						2,300,000	09/03/2019
7416		Las Vegas	NV		12/16/2019	4.070	1,430,000						6,370,000	10/30/2019
7417		Kyle	TX		10/15/2019	3.850	922,435						1,765,000	09/03/2019
7418		Benbrook	TX		10/15/2019	3.850	767,865						1,290,000	09/03/2019
7419		Wichita	KS		10/15/2019	3.850	598,336						1,245,000	09/04/2019
7420		Hutto	TX		10/15/2019	3.850	915,455						1,495,000	09/03/2019
7421		Dixon	CA		10/15/2019	3.850	703,045						1,240,000	09/04/2019
7422		White Settlement	TX		10/15/2019	3.850	1,062,047						1,535,000	09/03/2019
7423		Streetsboro	OH		10/15/2019	3.850	897,505						1,550,000	09/04/2019
7424		Willis	TX		10/15/2019	3.850	932,408						1,720,000	09/03/2019
7425		Richardson	TX		10/15/2019	3.850	1,191,687						2,090,000	09/03/2019
7426		Independence	MO		10/15/2019	3.850	777,837						1,185,000	09/04/2019
7427		Norman	OK		10/15/2019	3.850	777,837						1,450,000	09/04/2019
7428		Kentwood	MI		10/15/2019	3.850	872,574						1,275,000	09/04/2019
7436		Ogden	UT		10/09/2019	3.750	3,934,046						5,900,000	09/10/2019
7437		Salt Lake City	UT		11/01/2019	3.750	5,838,205						9,350,000	09/10/2019
7438		Highland Falls	NY		10/31/2019	4.250	1,147,843						2,500,000	09/17/2019
7440		NORTH BRUNSWICK	NJ		10/04/2019	4.500	3,762,685						8,527,000	09/13/2019
7444		Tucson	AZ		10/11/2019	3.700	1,846,243						2,850,000	08/16/2019
7445		Hurricane	UT		12/17/2019	4.150	795,000						1,330,000	09/27/2019
7446		Brigham City	UT		12/17/2019	4.150	1,825,000						3,100,000	11/01/2019
7447		Las Vegas	NV		12/17/2019	4.150	1,480,000						2,410,000	10/04/2019
7448		Enoch	UT		12/17/2019	4.150	759,000						1,540,000	09/27/2019
7449		Ivins	UT		12/17/2019	4.150	739,000						1,500,000	09/27/2019
7450		Tuba City	AZ		12/17/2019	4.150	907,000						1,785,000	10/04/2019
7451		North Ogden	UT		12/17/2019	4.150	1,550,000						2,380,000	09/30/2019
7452		Pahrump	NV		12/17/2019	4.150	1,945,000						3,450,000	10/03/2019
7455		Madison	AL		10/24/2019	4.350	997,379						3,143,000	09/05/2019
7459		Kalamazoo	MI		12/11/2019	4.570	651,520						1,580,000	08/07/2019
7460		San Marino	CA		10/29/2019	3.900	1,847,287						7,230,000	09/12/2019
7461		Jurupa Valley	CA		11/08/2019	3.900	7,984,214						19,000,000	09/10/2019
7462		Fresno	CA		10/24/2019	3.750	1,294,609						3,820,000	09/04/2019
7463		San Bernardino	CA		10/28/2019	3.740	3,343,236						6,450,000	09/09/2019
7464		Carbondale	IL		12/18/2019	4.750	10,600,000						19,000,000	09/21/2019
7466		Murray	UT		11/04/2019	3.820	3,491,522						6,070,000	09/16/2019
7468		Chattanooga	TN		11/01/2019	3.800	946,076						1,800,000	09/09/2019
7469		Seattle	WA		11/22/2019	3.700	4,200,000						11,700,000	10/17/2019
7470		Las Vegas	NV		11/22/2019	3.700	4,200,000						12,750,000	10/18/2019
7473		Henderson	NV		11/04/2019	3.640	4,000,000						11,500,000	10/25/2019
7474		Midland	TX		11/15/2019	3.500	12,000,000						22,800,000	09/18/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7475		Rock Springs	WY		11/15/2019	3.500	13,400,000						22,960,000	09/10/2019
7481		San Diego	CA		11/08/2019	3.650	2,750,000						5,150,000	09/20/2019
7482		Grover Beach	CA		11/04/2019	4.040	2,746,066						7,015,000	09/19/2019
7489		Fresno	CA		11/12/2019	3.850	1,900,000						4,030,000	09/20/2019
7490		Fresno	CA		11/12/2019	3.850	1,600,000						3,340,000	09/20/2019
7491		Fresno	CA		11/12/2019	3.850	1,500,000						3,610,000	09/20/2019
7496		Virginia Beach	VA		11/21/2019	4.250	1,560,000						2,700,000	10/04/2019
7497		Santa Cruz	CA		12/16/2019	4.100	1,260,000						3,882,000	10/22/2019
7499		Fort Myers	FL		09/30/2019	4.500	895,354						3,950,000	08/30/2019
7503		Los Angeles	CA		11/21/2019	4.150	1,700,000						5,100,000	10/14/2019
7504		Medford	OR		12/12/2019	4.000	1,985,000						8,500,000	09/27/2019
7505		McMinnville	OR		11/27/2019	3.800	3,800,000						8,250,000	10/03/2019
7506		Evergreen	CO		11/07/2019	3.850	2,300,000						3,390,000	09/30/2019
7507		Tualatin	OR		11/26/2019	3.800	3,700,000						6,040,000	10/08/2019
7508		Spring	TX		11/26/2019	4.500	3,300,000						6,070,000	10/10/2019
7509		Charleston	SC		12/27/2019	3.980	1,450,000						3,650,000	10/28/2019
7516		Philadelphia	PA		11/08/2019	3.980	1,850,000						2,625,000	10/11/2019
7517		Bozeman	MT		12/04/2019	4.440	1,065,000						1,714,176	10/08/2019
7519		Apple Valley	CA		11/18/2019	3.950	3,000,000						7,000,000	10/04/2019
7520		Seattle	WA		11/22/2019	3.910	3,000,000						4,700,000	10/08/2019
7524		WEST SACRAMENTO	CA		12/12/2019	3.950	1,805,000						3,330,000	10/22/2019
7531		Corona	CA		11/06/2019	3.910	3,792,481						8,060,000	09/24/2019
7534		North Las Vegas	NV		11/21/2019	3.620	4,700,000						10,160,000	10/14/2019
7536		Dixon	CA		12/17/2019	3.860	1,650,000						2,740,000	10/23/2019
7537		Dixon	CA		12/17/2019	3.860	2,200,000						3,430,000	11/04/2019
7538		Emeryville	CA		11/26/2019	3.940	2,900,000						4,730,000	10/03/2019
7541		Louisville	KY		12/17/2019	4.000	825,000						1,360,000	10/10/2019
7542		Dixon	CA		12/17/2019	3.860	1,380,000						3,250,000	10/23/2019
7543		Carmel	CA		12/30/2019	4.250	6,500,000						11,300,000	11/05/2019
7544		TUCSON	AZ		12/12/2019	3.900	1,550,000						2,750,000	10/18/2019
7545		Gilbert	AZ		11/22/2019	4.130	3,571,000						5,500,000	10/14/2019
7548		South Salt Lake	UT		12/03/2019	3.700	1,290,000						2,080,000	10/25/2019
7549		Charlotte	NC		11/25/2019	4.010	17,000,000						27,500,000	10/23/2019
7550		Chicago	IL		11/25/2019	4.020	7,800,000						15,100,000	10/29/2019
7553		Lithia Springs	GA		12/20/2019	3.880	1,425,000						2,300,000	12/14/2019
7554		Charlotte	NC		12/20/2019	3.880	2,575,000						4,100,000	11/13/2019
7556		Federal Way	WA		12/11/2019	3.950	9,000,000						17,125,000	10/16/2019
7559		Montvale	NJ		12/19/2019	3.850	2,750,000						4,200,000	10/30/2019
7562		Charleston	SC		12/18/2019	3.750	2,300,000						3,600,000	10/31/2019
7566		Washington	DC		12/27/2019	4.070	2,000,000						4,370,000	10/31/2019
7571		Castro Valley	CA		12/23/2019	3.750	1,000,000						13,680,000	10/30/2019
7572		Phoenix	AZ		12/26/2019	3.760	4,700,000						7,500,000	11/13/2019
7573		San Fernando	CA		12/23/2019	3.980	1,700,000						2,880,000	10/25/2019
7574		Irvine	CA		12/09/2019	3.890	4,250,000						8,000,000	10/24/2019
7599		Anaheim	CA		12/30/2019	4.290	900,000						2,000,000	11/20/2019
7637		Folsom	CA		12/23/2019	4.470	2,701,000						5,480,000	11/17/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							6,235,676,713						14,482,754,499	XXX
0899999. Total Mortgages in good standing							6,235,676,713						14,482,754,499	XXX
1699999. Total - Restructured Mortgages														XXX
4937		SAN DIEGO	CA		07/15/2015	4.390	2,322,720						3,643,363	05/27/2015
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							2,322,720						3,643,363	XXX
2499999. Total - Mortgages with overdue interest over 90 days							2,322,720						3,643,363	XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							6,237,999,433						14,486,397,862	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
1979	SAN DIEGO	CA		04/05/2010	3.900		185,466	5,546,933
2288	SAN LUIS OBISPO	CA		07/29/2011	4.250		54,728	7,530,000
2434	SOLON	OH		09/30/2011	5.250		2,925,074	4,798,779
3444	BELLEVUE	WA		08/31/2012	4.910		5,000,000	25,710,000
3743	ROME	GA		07/12/2013	5.080		1,000,000	10,465,946
4420	COVINGTON	LA		07/12/2013	4.190		431,566	5,275,248
4681	LOS ANGELES	CA		04/03/2015	5.540		250,000	2,217,763
4755	AUSTIN	TX		04/30/2015	4.190		745,008	8,060,570
5508	LAKE OSWEGO	OR		06/15/2016	4.670		900,000	5,260,714
6006	DURHAM	NC		05/19/2017	4.610		450,000	6,660,874
6279	LAS VEGAS	NV		12/01/2017	4.400		185,000	11,552,633
6386	KENTWOOD	MI		12/29/2017	4.828		2,700,000	25,878,912
6669	LAKE MARY	FL		06/11/2018	4.910		523,222	19,019,905
6692	DALLAS	TX		07/11/2018	4.920		200,000	2,955,214
6767	NORMANDY PARK	WA		09/26/2018	5.610		882,000	14,728,905
6794	LAS VEGAS	NV		03/07/2019	4.640	6,350,000		12,200,000
6807	OKLAHOMA CITY	OK		10/23/2018	4.900		600,000	4,864,753
6814	LOGAN	UT		11/01/2018	5.250		600,000	7,399,086
6846	LAWRENCE	KS		12/18/2018	5.160		300,000	3,613,371
6851	SYRACUSE	NY		03/25/2019	4.700	2,800,000		6,250,000
6911	ROSEVILLE	CA		12/28/2018	4.970		350,000	6,415,675
6914	LAS VEGAS	NV		01/15/2019	5.010	2,500,000		4,425,000
6954	CARSON CITY	NV		01/22/2019	5.070	9,750,000		16,300,000
6955	CARSON CITY	NV		01/22/2019	5.070	2,750,000		5,200,000
6960	FORT LAUDERDALE	FL		04/09/2019	4.500	7,500,000		13,250,000
6961	FUQUAY VARINA	NC		02/13/2019	4.950	1,200,000		1,850,000
6964	SACRAMENTO	CA		04/26/2019	4.450	2,550,000		4,350,000
6966	LAS VEGAS	NV		03/29/2019	5.040	4,030,000		13,500,000
6970	WILLISTON	ND		03/04/2019	4.700	63,000,000		145,000,000
6972	LOMPOC	CA		02/01/2019	5.090	3,000,000		7,800,000
6976	SANTA MONICA	CA		01/22/2019	5.070	2,000,000		11,500,000
6979	COMMERCE	CA		01/16/2019	4.960	4,300,000		8,960,000
6985	OKLAHOMA CITY	OK		01/17/2019	5.040	4,923,435	500,000	8,920,000
6986	SACRAMENTO	CA		01/22/2019	4.980	3,500,000		7,100,000
6987	ASHBURN	VA		02/26/2019	4.810	3,200,000		4,800,000
6995	ALBUQUERQUE	NM		01/23/2019	4.960	2,000,000		4,100,000
6996	NAPA	CA		04/12/2019	4.600	2,400,000		5,400,000
6998	SAN FRANCISCO	CA		01/15/2019	5.070	2,000,000		5,350,000
6999	RIO RANCHO	NM		01/25/2019	4.890	2,055,000		6,200,000
7000	CICERO	NY		02/26/2019	4.760	2,700,000		4,600,000
7002	SAN DIEGO	CA		01/24/2019	4.890	1,500,000		3,500,000
7004	EAST DUNDEE	IL		01/25/2019	4.980	2,225,000		3,300,000
7007	FRESNO	CA		04/19/2019	4.990	4,500,000		10,600,000
7014	CHARLESTON	SC		02/13/2019	4.800	3,200,000		6,320,000
7015	GALLATIN	TN		02/15/2019	4.860	3,000,000		6,200,000
7016	FRESNO	CA		02/20/2019	4.750	1,000,000		3,700,000
7019	ARVADA	CO		02/28/2019	4.840	2,000,000		3,100,000
7022	SAN DIEGO	CA		02/27/2019	4.700	4,500,000		11,500,000
7025	VENTURA	CA		03/05/2019	5.300	1,500,000		17,900,000
7026	SALT LAKE CITY	UT		02/20/2019	4.620	2,000,000		4,060,000
7027	CANTON	MI		03/15/2019	4.800	1,275,000		2,110,000
7029	RANCHO CORDOVA	CA		02/14/2019	4.760	1,260,000		2,550,000
7035	COTTONWOOD	AZ		02/15/2019	4.650	2,355,000		4,900,000
7041	LOVELAND	CO		01/24/2019	4.810	1,800,000		4,175,000
7043	SOUTH PASADENA	CA		04/15/2019	4.450	5,600,000		32,500,000
7045	BELLINGHAM	WA		03/08/2019	4.800	1,600,000		4,300,000
7046	MILLSAP	TX		02/25/2019	4.660	4,650,000		8,570,000
7047	ANCHORAGE	AK		03/27/2019	4.520	6,725,000		16,100,000
7050	LITCHFIELD PARK	AZ		02/25/2019	4.650	1,250,000		4,680,000
7051	SCOTTSDALE	AZ		05/03/2019	4.740	2,200,000		4,950,000
7052	NACOGDOCHES	TX		02/28/2019	4.520	1,011,000		1,860,000
7053	VINELAND	NJ		02/28/2019	4.520	948,000		1,780,000
7054	SAINT LOUIS	MO		02/28/2019	4.520	924,000		1,740,000
7055	GAINESVILLE	GA		02/28/2019	4.520	895,000		1,680,000
7056	MOBILE	AL		02/28/2019	4.520	642,300		1,510,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7057	COLLEGE DALE	TN		03/13/2019	4.520	795,400		1,490,000
7058	YULEE	FL		03/13/2019	4.520	806,300		1,510,000
7059	ZANESVILLE	OH		02/28/2019	4.520	948,100		1,780,000
7060	CIRCLEVILLE	OH		02/28/2019	4.520	631,900		1,180,000
7061	SAINT GEORGE	UT		02/28/2019	4.520	895,000		1,680,000
7062	FARGO	ND		02/28/2019	4.520	853,100		1,520,000
7063	COLUMBUS	IN		02/28/2019	4.520	789,900		1,510,000
7065	VAN NUYS	CA		03/18/2019	4.480	2,460,000		4,480,000
7068	NEWBERRY	SC		04/15/2019	4.500	2,475,000		4,000,000
7069	ARTESIA	NM		04/15/2019	4.500	1,675,000		2,850,000
7070	BAY CITY	MI		04/15/2019	4.500	2,325,000		3,860,000
7071	MCALLEN	TX		04/15/2019	4.500	1,675,000		2,660,000
7072	INDIANAPOLIS	IN		04/15/2019	4.500	1,850,000		3,060,000
7073	KENT	WA		03/25/2019	4.470	1,600,000		6,800,000
7075	STOCKBRIDGE	GA		02/21/2019	4.590	1,500,000		2,800,000
7077	SIERRA VISTA	AZ		03/15/2019	4.730	1,200,000		2,400,000
7078	SEATTLE	WA		03/12/2019	4.530	4,400,000		9,650,000
7079	RENO	NV		03/26/2019	4.660	1,500,000		4,600,000
7084	BOLINGBROOK	IL		03/04/2019	4.730	1,000,000		2,410,000
7085	HUBER HEIGHTS	OH		04/01/2019	4.530	1,400,000		2,035,000
7086	FT WORTH	TX		04/04/2019	4.400	2,100,000		3,450,000
7088	PACIFIC PALISADES	CA		04/08/2019	4.590	2,000,000		5,630,000
7089	LAWRENCE	KS		04/12/2019	4.400	4,100,000		12,200,000
7090	MCALLEN	TX		03/21/2019	4.840	2,100,000		3,400,000
7091	LAS VEGAS	NV		04/01/2019	4.890	600,000		3,000,000
7092	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000		6,050,000
7093	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000		6,350,000
7095	MORENO VALLEY	CA		04/05/2019	4.650	1,100,000		2,350,000
7096	LAFAYETTE	LA		04/05/2019	5.400	33,000,000		60,000,000
7097	INDIANAPOLIS	IN		04/26/2019	4.640	1,300,000		3,650,000
7099	PLAINFIELD	IN		04/15/2019	4.470	3,525,000		5,700,000
7100	Venice	CA		10/09/2019	4.150	15,000,000		35,000,000
7101	ROHNERT PARK	CA		04/25/2019	4.690	1,700,000		2,700,000
7102	SEATTLE	WA		07/09/2019	4.600	3,950,000		12,100,000
7105	SUNNYVALE	CA		04/11/2019	4.690	2,000,000		6,230,000
7106	ST LOUIS PARK	MN		04/05/2019	4.460	2,050,000		3,350,000
7110	GRANDVILLE	MI		03/29/2019	4.610	1,035,000		1,840,000
7111	FRESNO	CA		03/29/2019	4.430	1,800,000		3,000,000
7112	ROEBUCK	SC		04/01/2019	4.450	3,675,000		5,250,000
7113	CORPUS CHRISTI	TX		04/03/2019	4.450	1,575,000		4,950,000
7115	WAUKEGAN	IL		04/17/2019	4.440	1,550,000		4,200,000
7116	JACKSONVILLE	FL		05/21/2019	4.400	2,975,000		4,300,000
7119	TUCSON	AZ		04/12/2019	4.520	4,050,000		6,750,000
7120	HENDERSON	NV		04/24/2019	4.500	3,700,000		6,240,000
7122	OCEANSIDE	CA		04/03/2019	4.460	940,000		1,700,000
7123	INDIANAPOLIS	IN		04/18/2019	4.400	4,850,000		7,370,000
7124	CARLSBAD	CA		03/26/2019	4.300	10,500,000		17,600,000
7128	SAN DIEGO	CA		05/07/2019	4.540	1,500,000		4,640,000
7129	O FALLON	IL		05/23/2019	4.490	1,400,000		3,800,000
7130	WHEATON	IL		04/24/2019	4.580	1,150,000		2,600,000
7131	LAKE SAINT LOUIS	MO		05/02/2019	4.340	1,850,000		2,780,000
7134	SAN DIEGO	CA		05/31/2019	4.400	10,100,000		17,700,000
7136	SAN DIEGO	CA		05/07/2019	4.540	2,500,000		6,290,000
7137	FRESNO	CA		04/03/2019	4.570	2,150,000		6,960,000
7138	PORTERVILLE	CA		04/03/2019	4.570	2,450,000		7,835,000
7139	DALLAS	GA		04/17/2019	4.790	933,605		5,125,000
7140	LAREDO	TX		04/03/2019	4.690	1,400,000		3,400,000
7141	NEWARK	NJ		05/23/2019	4.670	3,500,000		12,100,000
7142	CORONA	CA		05/06/2019	4.120	5,250,000		14,700,000
7143	CORONA	CA		06/20/2019	4.350	1,500,000		3,975,000
7144	PARKER	CO		05/06/2019	4.500	5,500,000		11,140,000
7146	ROUND ROCK	TX		05/07/2019	4.440	1,125,000		1,620,000
7147	JOHNSON CITY	NY		05/24/2019	4.820	950,000	50,000	1,750,000
7150	LOS GATOS	CA		05/17/2019	4.640	1,750,000		4,760,000
7155	SEATTLE	WA		04/25/2019	4.480	5,500,000		10,900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7156	SEATTLE	WA		04/25/2019	4.480	4,900,000		10,400,000
7158	COLMAR	PA		05/28/2019	4.580	1,750,000		2,900,000
7159	DAVIE	FL		06/26/2019	4.460	2,000,000		3,600,000
7160	LOCKPORT	IL		04/08/2019	4.620	2,540,000		4,250,000
7163	ROCKY MOUNT	NC		04/10/2019	5.110	950,000		2,525,000
7164	SUGAR LAND	TX		04/30/2019	4.540	5,925,000		9,560,000
7165	LAS VEGAS	NV		06/24/2019	4.360	7,575,000		15,800,000
7166	LAS VEGAS	NV		06/24/2019	4.360	4,800,000		8,500,000
7167	LAS VEGAS	NV		06/24/2019	4.360	6,575,000		11,600,000
7168	LAS VEGAS	NV		06/24/2019	4.360	3,475,000		6,200,000
7170	PORTLAND	OR		05/15/2019	4.570	8,500,000		23,000,000
7172	FRASER	MI		05/24/2019	4.310	10,000,000		16,700,000
7174	SAN DIEGO	CA		06/12/2019	4.340	2,600,000		14,005,000
7176	GETZVILLE	NY		05/28/2019	4.600	1,600,000		2,550,000
7178	CORONA	CA		05/13/2019	4.290	2,000,000		4,350,000
7179	CORONA	CA		07/09/2019	4.340	1,300,000		9,390,000
7180	HOUSTON	TX		05/28/2019	4.730	1,960,000		3,900,000
7185	CLEARWATER	FL		06/05/2019	4.300	1,575,000		2,160,000
7186	GRAPEVINE	TX		05/17/2019	4.850	810,000		1,990,000
7187	AMARILLO	TX		05/14/2019	4.460	2,650,000		4,440,000
7188	MT PLEASANT	MI		05/24/2019	4.510	1,300,000		2,200,000
7189	LAWTON	OK		05/31/2019	4.600	900,000		2,300,000
7190	HARLINGEN	TX		06/10/2019	4.890	750,000		1,500,000
7193	MISSOURI CITY	TX		06/12/2019	4.300	1,400,000		2,100,000
7194	TROY	MI		07/02/2019	4.610	1,800,000		3,300,000
7197	GLENDALE	AZ		06/03/2019	4.400	5,250,000		11,630,000
7198	SAN RAFAEL	CA		06/21/2019	4.640	935,000		2,000,000
7199	SCOTTSDALE	AZ		07/02/2019	4.100	17,750,000		28,127,495
7200	SANTA MONICA	CA		06/12/2019	4.250	2,100,000		4,010,000
7201	BEND	OR		05/31/2019	4.200	3,800,000		7,700,000
7202	ARKANSAS CITY	KS		06/10/2019	4.900	800,000		1,775,000
7203	GERMANTOWN	TN		06/07/2019	4.300	3,000,000		5,240,000
7207	PLOVER	WI		07/08/2019	4.159	2,500,000		7,570,000
7212	TUALATIN	OR		05/24/2019	4.390	2,250,000		4,900,000
7214	SAN DIEGO	CA		07/08/2019	4.410	3,200,000		7,900,000
7215	YUKON	OK		06/14/2019	4.620	955,000		1,801,801
7216	SEASIDE	CA		06/06/2019	4.920	610,000		2,800,000
7218	San Antonio	TX		10/24/2019	4.250	625,000		1,995,000
7219	FORT WAYNE	IN		06/11/2019	4.300	720,000		1,240,000
7220	MOUNT VERNON	WA		06/11/2019	4.300	850,000		1,540,000
7221	YUCAIPA	CA		06/11/2019	4.300	1,010,000		1,940,000
7222	NORTH MYRTLE BEACH	SC		06/11/2019	4.300	1,190,000		2,160,000
7223	STAFFORD	VA		06/11/2019	4.300	1,100,000		1,990,000
7224	CARTHAGE	TX		06/11/2019	4.300	418,000		870,000
7225	GEORGETOWN	TX		06/11/2019	4.300	1,090,000		1,970,000
7226	REDDING	CA		06/11/2019	4.300	1,030,000		1,970,000
7227	PRINCETON	TX		06/11/2019	4.300	850,000		1,660,000
7228	ORLANDO	FL		06/11/2019	4.300	1,330,000		2,420,000
7229	REPUBLIC	MO		06/11/2019	4.300	570,000		1,020,000
7232	STOCKTON	CA		05/22/2019	4.220	3,750,000		9,750,000
7237	ANKENY	IA		06/20/2019	4.600	1,150,000		2,175,000
7238	MIDWEST CITY	OK		06/20/2019	4.600	1,300,000		2,575,000
7239	OKLAHOMA CITY	OK		05/17/2019	4.260	3,365,000		5,380,000
7242	RIALTO	CA		06/04/2019	4.370	1,725,000		3,450,000
7243	WOODSTOCK	IL		06/06/2019	4.360	3,000,000		5,100,000
7244	Rome	GA		08/28/2019	4.550	1,000,000		1,940,000
7245	OSWEGO	IL		06/21/2019	4.810	890,000		1,600,000
7246	WOODLAND	CA		06/12/2019	4.790	1,900,000		6,170,000
7250	NORTH HILLS	CA		07/01/2019	4.340	1,380,000		3,500,000
7252	GARLAND	TX		05/29/2019	4.690	1,200,000		2,350,000
7253	LA HABRA	CA		06/18/2019	4.470	2,100,000		5,200,000
7255	Pyuallup	WA		08/06/2019	4.350	1,500,000		3,180,000
7257	TUCSON	AZ		07/19/2019	4.500	1,125,000		2,990,000
7258	FLORENCE	OR		07/19/2019	4.500	825,000		2,100,000
7259	LONG BEACH	CA		07/10/2019	4.450	825,000		3,125,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7261	Southfield	MI		08/08/2019	4.150	4,000,000		6,700,000
7262	Brighton	MI		07/26/2019	4.250	2,450,000		4,700,000
7263	St Charles	IL		07/31/2019	4.400	2,220,000		3,290,000
7264	Algonquin	IL		08/01/2019	4.400	2,220,000		3,290,000
7265	Harwood Heights	IL		07/31/2019	4.400	2,220,000		3,270,000
7269	SALEM	OR		07/15/2019	4.460	5,550,000		9,620,000
7270	AMERICAN FORK	UT		06/20/2019	4.510	900,000		1,670,000
7271	CLOVIS	CA		07/16/2019	5.000	28,700,000		47,300,000
7275	Houston	TX		07/26/2019	4.300	1,010,000	75,000	2,050,000
7277	Portland	OR		07/29/2019	4.250	15,750,000		30,340,000
7278	KINGSVILLE	TX		06/20/2019	4.450	1,350,000	50,000	2,300,000
7279	FEDERAL WAY	WA		07/15/2019	4.250	4,800,000		9,275,000
7281	COLORADO SPRINGS	CO		07/12/2019	4.500	1,800,000		4,000,000
7284	Pace	FL		07/30/2019	4.300	8,700,000		14,700,000
7285	North Ridgeville	OH		07/30/2019	4.270	1,460,000		7,810,000
7287	Canton	OH		09/25/2019	4.300	4,400,000		7,300,000
7288	Deer Park	TX		08/09/2019	4.200	4,625,000		6,680,000
7291	Duvall	WA		08/02/2019	4.300	2,865,000		6,000,000
7292	STOW	OH		07/11/2019	4.510	1,250,000		1,850,000
7296	Oceanside	CA		07/26/2019	4.300	1,350,000		4,100,000
7297	CARROLLTON	GA		07/22/2019	4.300	1,961,000	139,000	3,200,000
7298	New York	NY		08/12/2019	4.350	2,000,000		4,800,000
7300	Ontario	CA		07/23/2019	4.150	1,600,000		3,500,000
7301	Medford	OR		08/16/2019	4.400	1,350,000	150,000	2,260,000
7302	Austin	TX		08/19/2019	4.200	3,450,000		6,400,000
7303	NORTH LAS VEGAS	NV		07/15/2019	4.500	756,000		1,700,000
7310	Corpus Christi	TX		08/07/2019	4.360	1,885,000		3,970,000
7311	Odessa	TX		08/16/2019	4.000	4,000,000		7,360,000
7313	Cypress	TX		07/25/2019	4.450	1,750,000		5,900,000
7320	Los Angeles	CA		09/03/2019	4.150	1,550,000		8,760,000
7324	Los Angeles	CA		09/10/2019	4.090	1,900,000		4,050,000
7325	Wauwatosa	WI		08/08/2019	4.400	3,000,000		4,650,000
7328	Mesa	AZ		08/15/2019	4.200	3,225,000		6,925,000
7329	Peculiar	MO		10/08/2019	4.150	3,950,000		6,900,000
7330	Mesa	AZ		08/12/2019	4.180	1,700,000		3,500,000
7331	Lake Elsinore	CA		08/14/2019	4.180	1,000,000		1,725,000
7332	Milwaukee	WI		08/16/2019	3.850	6,050,000		9,475,000
7333	Milwaukee	WI		08/16/2019	3.850	6,070,000		9,400,000
7334	Sacramento	CA		07/31/2019	4.200	1,300,000		2,170,000
7336	Staunton	VA		09/13/2019	4.500	2,000,000		4,900,000
7337	Naples	FL		08/14/2019	4.250	800,000		1,470,000
7343	Portland	OR		09/13/2019	4.200	3,500,000		6,970,000
7344	Placentia	CA		08/26/2019	4.050	1,000,000		2,075,000
7345	Woodbury	MN		08/09/2019	4.060	3,240,000		11,800,000
7347	Farmers Branch	TX		08/27/2019	3.650	2,300,000		4,000,000
7348	Watsonville	CA		09/03/2019	3.950	5,000,000		10,400,000
7349	Victorville	CA		09/06/2019	4.200	2,775,000		6,200,000
7351	Elk Grove Village	IL		08/02/2019	4.060	1,820,000		2,600,000
7352	Manteca	CA		11/01/2019	3.690	2,650,000		5,800,000
7353	West Springfield	MA		09/09/2019	4.100	1,900,000		3,500,000
7357	Draper	UT		09/10/2019	4.250	3,300,000		5,500,000
7360	Austin	TX		09/12/2019	4.030	3,500,000		9,600,000
7362	Los Angeles	CA		11/22/2019	3.940	1,725,000		3,520,000
7365	Kent	WA		10/23/2019	4.100	1,235,000		6,075,000
7366	Henderson	NV		08/13/2019	4.250	2,100,000		3,300,000
7367	Santa Clara	CA		09/20/2019	4.110	2,000,000		4,150,000
7369	Cold Spring	KY		11/12/2019	3.950	1,650,000		3,350,000
7371	Detroit	MI		09/17/2019	4.160	2,100,000		3,230,000
7372	Tolleson	AZ		08/22/2019	4.480	920,000		2,630,000
7373	Exton	PA		10/08/2019	3.890	12,550,000		24,055,000
7378	Carrollton	TX		09/27/2019	4.290	4,000,000		6,740,000
7379	Yulee	FL		08/28/2019	4.620	1,175,000		2,470,000
7381	Costa Mesa	CA		10/04/2019	4.130	3,000,000		8,600,000
7382	Columbus	NC		09/26/2019	3.800	2,000,000		3,470,000
7383	Columbus	NC		09/26/2019	3.800	1,800,000		2,910,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7384	Albuquerque	NM		09/26/2019	3.800	5,025,000		7,900,000
7385	Oak Hill	WV		09/26/2019	3.800	6,375,000		9,850,000
7386	Glendale	CA		12/04/2019	3.990	1,450,000		3,000,000
7387	Woodinville	WA		12/09/2019	4.050	7,850,000		13,750,000
7388	Seal Beach	CA		12/09/2019	4.050	1,250,000		3,880,000
7389	Fort Worth	TX		08/27/2019	4.350	850,000		1,390,000
7390	San Angelo	TX		10/16/2019	4.400	1,400,000		2,570,000
7392	Alexandria	VA		10/25/2019	3.750	4,600,000		7,100,000
7395	Menlo Park	CA		12/10/2019	4.000	3,300,000		20,280,000
7396	Livermore	CA		12/10/2019	4.000	1,700,000		3,675,000
7397	Gardena	CA		10/04/2019	3.900	3,500,000		5,700,000
7400	New York	NY		12/10/2019	3.600	2,650,000		6,500,000
7402	Dixon	IL		11/13/2019	3.900	3,750,000		7,700,000
7404	San Antonio	TX		10/31/2019	4.350	2,000,000		3,340,000
7405	Richland	WA		09/12/2019	4.050	1,200,000		1,957,500
7409	Houston	TX		10/16/2019	3.910	2,700,000		3,900,000
7410	Las Vegas	NV		09/27/2019	3.800	8,250,000		14,900,000
7411	Las Vegas	NV		09/27/2019	3.800	6,250,000		10,900,000
7412	Novi	MI		10/30/2019	4.000	4,000,000		6,900,000
7413	Porterville	CA		10/15/2019	4.100	1,000,000		2,300,000
7416	Las Vegas	NV		12/16/2019	4.070	1,430,000		6,370,000
7417	Kyle	TX		10/15/2019	3.850	925,000		1,765,000
7418	Benbrook	TX		10/15/2019	3.850	770,000		1,290,000
7419	Wichita	KS		10/15/2019	3.850	600,000		1,245,000
7420	Hutto	TX		10/15/2019	3.850	918,000		1,495,000
7421	Dixon	CA		10/15/2019	3.850	705,000		1,240,000
7422	White Settlement	TX		10/15/2019	3.850	1,065,000		1,535,000
7423	Streetsboro	OH		10/15/2019	3.850	900,000		1,550,000
7424	Willis	TX		10/15/2019	3.850	935,000		1,720,000
7425	Richardson	TX		10/15/2019	3.850	1,195,000		2,090,000
7426	Independence	MO		10/15/2019	3.850	780,000		1,185,000
7427	Norman	OK		10/15/2019	3.850	780,000		1,450,000
7428	Kentwood	MI		10/15/2019	3.850	875,000		1,275,000
7436	Ogden	UT		10/09/2019	3.750	3,950,000		5,900,000
7437	Salt Lake City	UT		11/01/2019	3.750	5,850,000		9,350,000
7438	Highland Falls	NY		10/31/2019	4.250	1,150,000		2,500,000
7440	NORTH BRUNSWICK	NJ		10/04/2019	4.500	3,770,778		8,527,000
7444	Tucson	AZ		10/11/2019	3.700	1,850,000		2,850,000
7445	Hurricane	UT		12/17/2019	4.150	795,000		1,330,000
7446	Brigham City	UT		12/17/2019	4.150	1,825,000		3,100,000
7447	Las Vegas	NV		12/17/2019	4.150	1,480,000		2,410,000
7448	Enoch	UT		12/17/2019	4.150	759,000		1,540,000
7449	Ivins	UT		12/17/2019	4.150	739,000		1,500,000
7450	Tuba City	AZ		12/17/2019	4.150	907,000		1,785,000
7451	North Ogden	UT		12/17/2019	4.150	1,550,000		2,380,000
7452	Pahrump	NV		12/17/2019	4.150	1,945,000		3,450,000
7455	Madison	AL		10/24/2019	4.350	1,000,000		3,143,000
7459	Kalamazoo	MI		12/11/2019	4.570	651,520		1,580,000
7460	San Marino	CA		10/29/2019	3.900	1,850,000		7,230,000
7461	Jurupa Valley	CA		11/08/2019	3.900	8,000,000		19,000,000
7462	Fresno	CA		10/24/2019	3.750	1,300,000		3,820,000
7463	San Bernardino	CA		10/28/2019	3.740	3,350,000		6,450,000
7464	Carbondale	IL		12/18/2019	4.750	10,600,000		19,000,000
7466	Murray	UT		11/04/2019	3.820	3,500,000		6,070,000
7468	Chattanooga	TN		11/01/2019	3.800	950,000		1,800,000
7469	Seattle	WA		11/22/2019	3.700	4,200,000		11,700,000
7470	Las Vegas	NV		11/22/2019	3.700	4,200,000		12,750,000
7473	Henderson	NV		11/04/2019	3.640	4,000,000		11,500,000
7474	Midland	TX		11/15/2019	3.500	12,000,000		22,800,000
7475	Rock Springs	WY		11/15/2019	3.500	13,400,000		22,960,000
7481	San Diego	CA		11/08/2019	3.650	2,750,000		5,150,000
7482	Grover Beach	CA		11/04/2019	4.040	2,750,000		7,015,000
7489	Fresno	CA		11/12/2019	3.850	1,900,000		4,030,000
7490	Fresno	CA		11/12/2019	3.850	1,600,000		3,340,000
7491	Fresno	CA		11/12/2019	3.850	1,500,000		3,610,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7496	Virginia Beach	VA		11/21/2019	4.250	1,560,000		2,700,000
7497	Santa Cruz	CA		12/16/2019	4.100	1,260,000		3,882,000
7499	Fort Myers	FL		09/30/2019	4.500	900,000		3,950,000
7503	Los Angeles	CA		11/21/2019	4.150	1,700,000		5,100,000
7504	Medford	OR		12/12/2019	4.000	1,985,000		8,500,000
7505	McMinnville	OR		11/27/2019	3.800	3,800,000		8,250,000
7506	Evergreen	CO		11/07/2019	3.850	2,300,000		3,390,000
7507	Tualatin	OR		11/26/2019	3.800	3,700,000		6,040,000
7508	Spring	TX		11/26/2019	4.500	3,300,000		6,070,000
7509	Charleston	SC		12/27/2019	3.980	1,450,000		3,650,000
7516	Philadelphia	PA		11/08/2019	3.980	1,850,000		2,625,000
7517	Bozeman	MT		12/04/2019	4.440	1,065,000		1,714,176
7519	Apple Valley	CA		11/18/2019	3.950	3,000,000		7,000,000
7520	Seattle	WA		11/22/2019	3.910	3,000,000		4,700,000
7524	WEST SACRAMENTO	CA		12/12/2019	3.950	1,805,000		3,330,000
7531	Corona	CA		11/06/2019	3.910	3,800,000		8,060,000
7534	North Las Vegas	NV		11/21/2019	3.620	4,700,000		10,160,000
7536	Dixon	CA		12/17/2019	3.860	1,650,000		2,740,000
7537	Dixon	CA		12/17/2019	3.860	2,200,000		3,430,000
7538	Emeryville	CA		11/26/2019	3.940	2,900,000		4,730,000
7541	Louisville	KY		12/17/2019	4.000	825,000		1,360,000
7542	Dixon	CA		12/17/2019	3.860	1,380,000		3,250,000
7543	Carmel	CA		12/30/2019	4.250	6,500,000		11,300,000
7544	TUCSON	AZ		12/12/2019	3.900	1,550,000		2,750,000
7545	Gilbert	AZ		11/22/2019	4.130	3,571,000		5,500,000
7548	South Salt Lake	UT		12/03/2019	3.700	1,290,000		2,080,000
7549	Charlotte	NC		11/25/2019	4.010	17,000,000		27,500,000
7550	Chicago	IL		11/25/2019	4.020	7,800,000		15,100,000
7553	Lithia Springs	GA		12/20/2019	3.880	1,425,000		2,300,000
7554	Charlotte	NC		12/20/2019	3.880	2,575,000		4,100,000
7556	Federal Way	WA		12/11/2019	3.950	9,000,000		17,125,000
7559	Montvale	NJ		12/19/2019	3.850	2,750,000		4,200,000
7562	Charleston	SC		12/18/2019	3.750	2,300,000		3,600,000
7566	Washington	DC		12/27/2019	4.070	2,000,000		4,370,000
7571	Castro Valley	CA		12/23/2019	3.750	1,000,000		13,680,000
7572	Phoenix	AZ		12/26/2019	3.760	4,700,000		7,500,000
7573	San Fernando	CA		12/23/2019	3.980	1,700,000		2,880,000
7574	Irvine	CA		12/09/2019	3.890	4,250,000		8,000,000
7599	Anaheim	CA		12/30/2019	4.290	900,000		2,000,000
7637	Folsom	CA		12/23/2019	4.470	2,701,000		5,480,000
0699999. Mortgages in good standing - Mezzanine Loans						1,076,484,338	19,246,064	2,440,913,253
0899999. Total Mortgages in good standing						1,076,484,338	19,246,064	2,440,913,253
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,076,484,338	19,246,064	2,440,913,253

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0980	LAKEWOOD	CA		02/22/1999	02/22/2019	12,171								12,171			
1061	PLEASANTON	CA		09/20/1999	09/11/2019	51,750								51,750			
1071	LITTLETON	CO		11/09/1999	11/13/2019	328,103								328,103			
1209	OXNARD	CA		06/14/2001	12/18/2019	119,636								119,636			
1210	OXNARD	CA		06/14/2001	12/18/2019	120,388								120,388			
1223	WESTMINSTER	CO		07/25/2001	01/11/2019	257,946								257,946			
1340	FEDERAL WAY	WA		12/17/2002	09/16/2019	639,940								639,940			
1401	POMONA	CA		08/18/2003	12/05/2019	2,303,344								2,303,344			
1423	SEATTLE	WA		03/26/2004	11/12/2019	257,855								257,855			
1464	VANCOUVER	WA		07/15/2004	07/30/2019	141,940								141,940			
1472	REDONDO BEACH	CA		08/30/2004	12/16/2019	290,945								290,945			
1482	PASADENA	CA		11/10/2004	06/14/2019	505,174								505,174			
1483	KENT	WA		11/03/2004	10/28/2019	88,975								88,975			
1648	MEMPHIS	TN		02/08/2007	11/01/2019	361,229								361,229			
1675	TULSA	OK		07/09/2007	06/21/2019	1,561,865								1,561,865			
1764	DEVENS	MA		03/14/2008	04/02/2019	432,333								432,333			
1775	HILLSBORO	OR		05/13/2008	10/25/2019	2,031,720								2,031,720			
1895	KENT	WA		09/01/2009	08/12/2019	409,010								409,010			
1902	VIENNA	VA		09/21/2009	08/29/2019	5,139,927								5,139,927			
1922	BUFFALO	NY		12/08/2009	11/01/2019	753,745								753,745			
1923	TONOWANDA	NY		12/11/2009	11/01/2019	1,073,296								1,073,296			
1928	COEUR D'ALENE	ID		12/03/2009	12/10/2019	2,443,256								2,443,256			
1933	Los Angeles	CA		12/16/2009	09/03/2019	1,522,492								1,522,492			
1939	SAN DIEGO	CA		12/17/2009	05/31/2019	4,107,303								4,107,303			
1957	RIO RANCHO	NM		01/29/2010	06/28/2019	1,620,126								1,620,126			
1962	Kent	WA		02/25/2010	10/23/2019	1,239,295								1,239,295			
1976	PEORIA	AZ		03/31/2010	06/24/2019	56,296								56,296			
1998	KANSAS CITY	MO		04/30/2010	05/30/2019	1,647,540								1,647,540			
2033	Redwood City	CA		06/01/2010	08/15/2019	1,975,239								1,975,239			
2043	FEDERAL WAY	WA		07/22/2010	07/15/2019	3,553,470								3,553,470			
2071	MAGNOLIA	TX		09/15/2010	12/03/2019	1,350,185								1,350,185			
2100	CINCINATTI	OH		12/01/2010	07/15/2019	5,206,671								5,206,671			
2111	SAN DIEGO	CA		11/16/2010	10/24/2019	1,637,487								1,637,487			
2144	BEDFORD	TX		12/10/2010	03/29/2019	2,239,071								2,239,071			
2155	BINGHAM FARMS	MI		02/14/2011	10/25/2019	2,094,357								2,094,357			
2161	TEMPE	AZ		12/30/2010	10/24/2019	1,982,995								1,982,995			
2162	SANTA MONICA	CA		01/21/2011	12/31/2019	6,635,554								6,635,554			
2180	Spring	TX		01/26/2011	11/26/2019	2,224,613								2,224,613			
2184	VENTURA	CA		12/29/2010	03/05/2019	1,294,185								1,294,185			
2197	DRAPER	UT		01/26/2011	10/08/2019	1,955,860								1,955,860			
2201	GENEVA	IL		05/31/2011	08/29/2019	4,199,178								4,199,178			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011	04/19/2019	835,797								835,797			
2232	SEATTLE	WA		03/18/2011	01/25/2019	3,491,568								3,491,568			
2244	WOODBURY	MN		03/14/2011	06/27/2019	1,988,992								1,988,992			
2248	NEWPORT BEACH	CA		04/07/2011	02/01/2019	2,986,978								2,986,978			
2285	SOUTHLAKE	TX		06/13/2011	07/30/2019	1,139,439								1,139,439			
2300	PLEASANT VALLEY	MO		08/01/2011	06/03/2019	1,317,004								1,317,004			
2312	MELROSE PARK	IL		04/15/2011	12/27/2019	4,889,867								4,889,867			
2333	AUSTIN	TX		05/18/2011	01/11/2019	1,924,187								1,924,187			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011	04/01/2019	2,006,852								2,006,852			
2348	ELIZABETHTOWN	PA		07/01/2011	09/06/2019	1,093,004								1,093,004			
2351	SAND CITY	CA		08/09/2011	10/15/2019	2,857,891								2,857,891			
2396	BROOKLYN	NY		08/04/2011	05/29/2019	3,492,954								3,492,954			
2408	LAKELAND	FL		11/08/2011	09/05/2019	1,759,853								1,759,853			
2410	RENO	NV		12/30/2011	03/26/2019	2,179,937								2,179,937			
2436	WILLOW GROVE	PA		09/30/2011	07/09/2019	1,795,717								1,795,717			
2437	ZANESVILLE	OH		09/30/2011	07/09/2019	1,185,403								1,185,403			
2451	EDEN PRAIRIE	MN		08/05/2011	09/03/2019	2,156,002								2,156,002			
2454	CHICAGO	IL		10/20/2011	10/22/2019	1,608,838								1,608,838			
2466	HOFFMAN ESTATES	IL		10/27/2011	01/29/2019	1,268,122								1,268,122			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2481	AZUSA	CA		10/03/2011	12/11/2019	3,207,308								3,207,308			
2499	ST LOUIS	MO		10/31/2011	05/29/2019	1,838,446								1,838,446			
2509	EAGAN	MN		10/31/2011	12/30/2019	509,134								509,134			
3023	NAMPA	ID		01/30/2012	05/10/2019	2,310,072								2,310,072			
3040	APPLE VALLEY	CA		11/16/2011	11/04/2019	1,456,495								1,456,495			
3066	TWINSBURG	OH		02/22/2012	01/02/2019	4,591,794								4,591,794			
3095	DAVENPORT	FL		05/30/2012	09/05/2019	2,030,150								2,030,150			
3100	PORTLAND	OR		01/20/2012	03/26/2019	2,947,909								2,947,909			
3157	ORLANDO	FL		05/18/2012	04/29/2019	1,189,561								1,189,561			
3191	SCOTTSDALE	AZ		03/15/2012	12/11/2019	339,241								339,241			
3199	CLEARWATER	FL		04/27/2012	06/24/2019	968,752								968,752			
3246	TEMPE	AZ		05/22/2012	12/16/2019	1,561,647								1,561,647			
3259	BUFFALO GROVE	IL		06/04/2012	06/28/2019	1,045,167								1,045,167			
3312	SAN DIEGO	CA		05/03/2012	01/16/2019	1,567,358								1,567,358			
3317	BRADENTON	FL		08/21/2012	06/18/2019	898,409								898,409			
3321	Mesa	AZ		06/26/2012	08/15/2019	2,173,318								2,173,318			
3338	SANDY SPRINGS	GA		08/03/2012	06/27/2019	1,365,325								1,365,325			
3378	DOLTON	IL		08/01/2012	09/26/2019	2,350,605								2,350,605			
3397	NEW YORK	NY		12/31/2012	09/26/2019	625,135								625,135			
3435	Austin	TX		11/30/2012	08/21/2019	1,659,131								1,659,131			
3439	ST PETERSBURG	FL		09/07/2012	12/30/2019	840,138								840,138			
3454	DISTRICT HEIGHTS	MD		09/19/2012	02/21/2019	1,770,715								1,770,715			
3483	BOTHELL	WA		11/05/2012	02/28/2019	2,535,591								2,535,591			
3698	HOMETOWN	IL		02/28/2013	08/14/2019	2,948,634			168,655		(168,655)			2,779,979			
3724	NORTH LAS VEGAS	NV		04/09/2013	07/16/2019	3,967,695								3,967,695			
3857	GOOSE CREEK	SC		07/30/2013	09/30/2019	1,403,683								1,403,683			
3946	FRONT ROYAL	VA		11/05/2013	01/09/2019	595,341								595,341			
3956	SAN DIEGO	CA		10/23/2013	07/01/2019	2,018,890								2,018,890			
3972	SALT LAKE CITY	UT		02/05/2014	07/01/2019	1,075,492								1,075,492			
4039	NORCO	CA		11/26/2013	03/13/2019	2,511,099								2,511,099			
4051	AUSTIN	TX		12/20/2013	12/02/2019	3,363,391								3,363,391			
4094	RICHMOND	CA		07/10/2014	02/01/2019	175,605								175,605			
4105	PHOENIX	AZ		04/01/2014	05/13/2019	760,313								760,313			
4138	DURHAM	NC		03/28/2014	04/08/2019	2,115,513								2,115,513			
4141	OAKDALE	PA		05/19/2014	03/15/2019	1,855,472								1,855,472			
4144	BEAVER FALLS	PA		05/19/2014	01/31/2019	1,485,292								1,485,292			
4145	Pittsburgh	PA		05/21/2014	11/06/2019	1,215,654								1,215,654			
4164	PORTLAND	OR		04/24/2014	05/15/2019	6,118,577								6,118,577			
4207	TACOMA	WA		05/30/2014	12/23/2019	2,205,946								2,205,946			
4225	MEMPHIS	TN		07/25/2014	05/13/2019	5,208,013								5,208,013			
4231	NEW HARTFORD	NY		06/02/2014	01/10/2019	2,136,752								2,136,752			
4241	KALAMAZOO	MI		08/15/2014	01/16/2019	2,479,713								2,479,713			
4274	ROCKFORD	IL		05/15/2014	04/19/2019	923,204								923,204			
4320	JEFFERSON CITY	MO		07/31/2014	02/28/2019	1,740,910								1,740,910			
4343	Victorville	CA		07/24/2014	09/06/2019	1,698,417								1,698,417			
4379	TROY	MI		11/24/2014	05/07/2019	1,342,948								1,342,948			
4409	NEW YORK	NY		05/21/2015	01/15/2019	10,748,895								10,748,895			
4410	PACIFIC PALISADES	CA		09/08/2014	10/28/2019	3,405,171								3,405,171			
4449	LONG BEACH	CA		10/30/2014	08/05/2019	5,771,643								5,771,643			
4450	ST CHARLES	IL		09/25/2014	11/04/2019	1,170,494								1,170,494			
4488	HOUSTON	TX		10/24/2014	08/21/2019	1,966,822								1,966,822			
4536	San Antonio	TX		10/29/2014	10/24/2019	602,822								602,822			
4562	AURORA	CO		01/16/2015	10/07/2019	10,884,730								10,884,730			
4619	CHICAGO	IL		02/10/2015	04/17/2019	786,454								786,454			
4634	ROCHESTER HILLS	MI		04/21/2015	11/15/2019	1,956,756								1,956,756			
4659	AUBURN	MA		02/02/2015	09/27/2019	2,611,304								2,611,304			
4666	TEMPE	AZ		01/23/2015	12/04/2019	583,263								583,263			
4695	VALLEJO	CA		02/12/2015	12/27/2019	1,816,874								1,816,874			
4720	TONAWANDA	NY		06/30/2015	05/23/2019	2,563,072								2,563,072			
4746	EASTPOINTE	MI		03/05/2015	09/11/2019	908,088								908,088			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5108	ATLANTA	GA		10/05/2015	05/06/2019	996,280								996,280			
5245	ROCHESTER	MN		01/15/2016	05/31/2019	2,917,625								2,917,625			
5248	RICHLAND	WA		01/20/2016	06/07/2019	827,769								827,769			
5342	ARLINGTON	TX		02/11/2016	02/13/2019	4,174,212								4,174,212			
5481	GENEVA	IL		06/27/2016	08/29/2019	1,343,350								1,343,350			
5494	CORAL SPRINGS	FL		08/18/2016	07/17/2019	2,176,523								2,176,523			
5563	SAINT ROBERT	MO		08/08/2016	12/11/2019	670,355								670,355			
5639	TALLAHASSEE	FL		09/28/2016	09/27/2019	6,466,888								6,466,888			
5644	LOS ANGELES	CA		09/27/2016	12/13/2019	1,651,376								1,651,376			
5650	MURFREESBORO	TN		10/14/2016	07/08/2019	2,346,790								2,346,790			
5674	LINDON	UT		10/14/2016	10/25/2019	4,740,712								4,740,712			
5705	MELBOURNE	FL		10/31/2016	01/30/2019	4,966,677								4,966,677			
5723	LANCASTER	CA		11/23/2016	02/22/2019	4,266,593								4,266,593			
5807	MESA	AZ		12/21/2016	02/04/2019	2,622,531								2,622,531			
5853	DECATUR	GA		12/29/2016	08/07/2019	1,392,691								1,392,691			
5902	POULSBO	WA		03/13/2017	10/04/2019	3,850,062								3,850,062			
6096	OKLAHOMA CITY	OK		05/31/2017	11/22/2019	2,018,603								2,018,603			
6167	EMERYVILLE	CA		09/11/2017	01/16/2019	3,592,378								3,592,378			
6389	FOLEY	AL		01/08/2018	12/31/2019	1,995,747								1,995,747			
6435	CALABASAS	CA		02/05/2018	10/11/2019	3,730,212								3,730,212			
0199999. Mortgages closed by repayment						297,496,587			168,655		(168,655)			297,327,932			
0830	TACOMA	WA		05/20/1997		133,689								38,911			
1122	GULFPORT	MS		05/16/2000		254,063								165,993			
1202	BELLEVUE	WA		05/31/2001		403,695								154,841			
1247	TARZANA	CA		12/18/2001		350,529								105,786			
1282	SIGNAL HILL	CA		04/04/2002		242,465								66,901			
1295	CERRITOS	CA		05/09/2002		370,973								99,876			
1313	COLUMBIA	SC		09/05/2002		781,630								556,148			
1318	LOGAN	UT		09/17/2002		294,853								71,084			
1345	FRESNO	CA		04/04/2003		159,645								62,966			
1372	TUALATIN	OR		04/29/2003		946,566								80,781			
1406	TUSTIN	CA		08/28/2003		200,873								37,883			
1410	RENTON	WA		09/24/2003		1,898,104								357,951			
1417	OREM	UT		10/16/2003		932,050								166,882			
1436	LAGUNA BEACH	CA		12/29/2003		570,003								44,927			
1445	OREM	UT		02/11/2004		964,649								163,640			
1480	TACOMA	WA		10/28/2004		562,142								81,206			
1488	FRESNO	CA		12/28/2004		1,492,105								98,409			
1502	VERADALE	WA		05/03/2005		579,221								37,347			
1504	LITTLETON	CO		05/05/2005		329,951								43,168			
1519	LOS ANGELES	CA		06/23/2005		707,157								46,482			
1520	LOS ANGELES	CA		06/23/2005		502,894								33,056			
1522	YAKIMA	WA		07/15/2005		756,589								140,449			
1524	BEND	OR		06/23/2005		451,643								60,559			
1535	LAS VEGAS	NV		07/06/2005		339,663								45,013			
1539	GLENDALE	AZ		10/17/2005		225,864								114,894			
1540	SACRAMENTO	CA		03/14/2003		684,696								175,670			
1542	SEATTLE	WA		02/26/2002		371,999								105,883			
1545	FOLSOM	CA		01/18/2006		278,401								124,273			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,045,477								67,461			
1550	CHANDLER	AZ		09/29/2005		563,647								34,464			
1552	TUCSON	AZ		10/14/2005		1,191,184								223,126			
1553	CASPER	WY		11/16/2005		241,267								29,470			
1559	WAYNEVILLE	NC		09/09/2005		3,270,462								206,260			
1566	EVERETT	WA		01/06/2006		1,993,886								115,340			
1567	KENT	WA		12/02/2005		562,362								66,284			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1569	SUNNYVALE	CA		12/28/2005		656,015								38,798			
1582	BELLINGHAM	WA		04/18/2006		1,533,915								94,291			
1586	FRESNO	CA		03/13/2006		868,838								49,576			
1591	INDIANA	PA		04/27/2006		605,416								71,075			
1598	GRANADA HILLS	CA		04/19/2006		190,673								75,441			
1603	LAKE FOREST	CA		05/17/2006		714,267								99,238			
1616	ARCADIA	CA		05/27/2004		2,151,718								146,078			
1617	FRESNO	CA		06/27/2006		735,492								38,547			
1623	FRESNO	CA		09/13/2006		1,765,219								90,629			
1636	HEALDSBURG	CA		10/13/2006		1,107,816								220,547			
1638	CARROLLTON	TX		10/25/2006		159,628								51,452			
1687	OCALA	FL		08/15/2007		696,248								60,036			
1690	SALEM	OR		08/29/2007		794,507								36,965			
1696	FRESNO	CA		08/15/2007		1,595,505								83,385			
1697	VAN NUYS	CA		09/12/2007		959,787								83,198			
1704	LYNNWOOD	WA		09/11/2007		1,440,775								124,789			
1713	BELFAIR	WA		09/21/2007		1,815,927								158,734			
1715	GARDNERVILLE	NV		10/04/2007		2,201,005								104,769			
1723	POMONA	CA		10/31/2007		1,330,885								113,799			
1725	ODESSA	TX		10/09/2007		1,034,375								47,215			
1726	COLLEGE STATION	TX		10/09/2007		1,117,915								50,815			
1733	BELL	CA		11/27/2007		840,129								190,488			
1739	REDWOOD CITY	CA		12/17/2007		3,972,962								176,552			
1742	ORLANDO	FL		01/28/2008		582,705								48,182			
1756	LAKE OSWEGO	OR		03/28/2008		1,423,589								116,064			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,307,155								113,568			
1762	BOCA RATON	FL		04/07/2008		1,694,147								278,005			
1768	BURNSVILLE	MN		04/11/2008		1,405,328								294,282			
1769	DILWORTH	MN		04/11/2008		1,049,352								219,721			
1770	SHAKOPEE	MN		04/25/2008		1,960,650								399,564			
1771	SPOKANE VALLEY	WA		04/25/2008		1,549,273								125,648			
1799	JACKSONVILLE	FL		08/01/2008		681,442								128,737			
1806	GILROY	CA		09/19/2008		1,887,210								78,925			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,782,242								84,728			
1814	SPARKS	NV		08/27/2008		719,369								133,217			
1821	SAN JOSE	CA		11/10/2008		2,700,628								321,632			
1831	MARION	IN		11/14/2008		1,641,756								65,290			
1844	GRAND PRAIRIE	TX		01/23/2009		858,291								58,510			
1872	KAHULUI	HI		05/15/2009		1,417,079								90,494			
1883	PASADENA	TX		07/08/2009		2,936,937								68,753			
1931	BALTIMORE	MD		12/28/2009		4,319,255								264,932			
1934	DANA POINT	CA		11/20/2009		2,879,371								304,793			
1952	SAN JOSE	CA		01/20/2010		1,552,584								54,269			
1955	MONTEREY PARK	CA		02/08/2010		8,083,973								268,011			
1956	SEATTLE	WA		02/11/2010		1,095,922								867,000			
1961	PITTSBURG	CA		01/29/2010		1,499,850								141,321			
1964	FEDERAL WAY	WA		05/03/2010		2,778,898								93,881			
1969	LAS VEGAS	NV		04/12/2010		1,033,734								35,644			
1972	AUBURN	WA		03/23/2010		1,895,954								64,404			
1978	RENTON	WA		03/12/2010		3,947,313								135,318			
1979	SAN DIEGO	CA		04/05/2010		1,772,446								223,552			
1980	THOUSAND OAKS	CA		04/26/2010		3,517,560								118,975			
1984	VERO BEACH	FL		04/07/2010		1,471,483								132,974			
1985	STUDIO CITY	CA		04/19/2010		807,327								47,352			
1988	ADDISON	IL		06/25/2010		961,486								40,451			
1989	FLORISSANT	MO		06/25/2010		1,265,932								53,259			
1993	UPLAND	CA		06/01/2010		2,011,909								118,770			
1997	CARROLTON	TX		05/18/2010		4,695,068								275,539			
1999	CARLSBAD	CA		04/26/2010		3,809,134								127,402			
2004	LOS ANGELES	CA		06/30/2010		3,570,514								118,628			

SCHEDULE B - PART 3

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

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2007	RIVERSIDE	CA		07/29/2010		2,033,421								117,244			
2008	MANHATTAN BEACH	CA		06/16/2010		2,988,477								168,276			
2010	PEARLAND	TX		07/30/2010		1,631,140								93,471			
2014	TORRANCE	CA		07/26/2010		514,977								62,962			
2015	SAN DIEGO	CA		06/21/2010		795,439								48,151			
2016	SAN JOSE	CA		05/24/2010		498,714								277,163			
2017	LOS ANGELES	CA		05/26/2010		826,702								27,892			
2021	DRIGGS	ID		06/22/2010		830,852								27,542			
2022	CLOVIS	CA		06/29/2010		2,230,930								75,591			
2024	LANCASTER	CA		07/01/2010		409,812								253,644			
2025	SOUTH JORDAN	UT		07/01/2010		1,407,482								83,189			
2030	DENVER	CO		07/28/2010		2,970,489								169,594			
2031	SUNRISE	FL		07/01/2010		1,133,265								140,674			
2038	MYRTLE BEACH	SC		09/14/2010		3,386,910								88,453			
2039	MYRTLE BEACH	SC		09/14/2010		6,559,624								171,280			
2040	MYRTLE BEACH	SC		09/14/2010		6,945,414								181,367			
2041	MERIDIAN	ID		08/12/2010		837,091								107,130			
2045	DAYTONA BEACH	FL		07/13/2010		3,309,440								111,804			
2046	GENEVA	IL		07/30/2010		4,242,524								188,195			
2047	SANTA MARIA	CA		08/17/2010		832,676								27,480			
2050	LOS ANGELES	CA		06/30/2010		2,228,267								75,856			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,600,293								83,243			
2056	DEER PARK	IL		07/21/2010		997,471								33,072			
2057	MYRTLE BEACH	SC		09/24/2010		1,262,224								152,166			
2058	LITTLE RIVER	SC		09/30/2010		975,332								117,587			
2060	HOUSTON	TX		09/01/2010		2,318,283								78,283			
2065	SAN ANTONIO	TX		09/08/2010		3,666,079								205,769			
2066	SAN ANTONIO	TX		09/08/2010		399,254								211,945			
2067	ROCKWALL	TX		09/27/2010		1,233,780								26,949			
2069	ALLEN	TX		09/01/2010		783,475								116,089			
2070	GREENVILLE	SC		07/30/2010		2,739,055								164,369			
2072	DULUTH	GA		10/04/2010		1,103,053								64,420			
2075	EAST ELMHURST	NY		12/08/2010		4,579,187								152,910			
2076	EAST LANSING	MI		11/03/2010		3,091,916								180,390			
2078	SEATTLE	WA		10/15/2010		1,890,140								455,006			
2080	SAN FRANCISCO	CA		11/23/2010		1,313,705								30,076			
2081	SUMMERFIELD	FL		11/17/2010		2,009,067								65,378			
2083	SANTA ROSA	CA		10/06/2010		2,024,792								68,942			
2084	ELK GROVE	CA		10/06/2010		5,751,698								229,904			
2092	SAN JOSE	CA		09/23/2010		3,388,539								119,611			
2095	HURST	TX		09/20/2010		865,645								50,839			
2098	STOCKTON	CA		10/19/2010		1,245,160								147,940			
2099	FORT MEYERS	FL		09/17/2010		431,537								51,889			
2103	SAN MATEO	CA		09/02/2010		4,626,935								157,469			
2104	CARROLLTON	TX		09/30/2010		1,177,210								69,639			
2105	TEMPE	AZ		10/07/2010		1,836,378								107,588			
2118	HOUSTON	TX		11/01/2010		6,285,376								370,454			
2119	HOUSTON	TX		11/01/2010		1,357,073								79,984			
2120	LOS ANGELES	CA		12/29/2010		3,099,011								125,232			
2123	FAYETTEVILLE	NC		01/21/2011		1,036,963								59,785			
2128	LAS VEGAS	NV		10/28/2010		435,517								221,757			
2129	INDIANAPOLIS	IN		12/30/2010		742,131								88,306			
2130	INDIANAPOLIS	IN		12/30/2010		819,437								97,521			
2131	INDIANAPOLIS	IN		12/30/2010		515,762								61,372			
2132	NORTH CANTON	OH		11/05/2010		2,233,063								92,549			
2134	SAN JOSE	CA		12/13/2010		1,719,805								201,018			
2136	BEDMINISTER	NJ		12/09/2010		1,474,885								85,795			
2139	VERNON	CA		12/16/2010		1,099,662								39,700			
2140	DALLAS	TX		12/03/2010		3,079,244								70,011			
2141	MT JULIET	TN		12/13/2010		1,212,540								27,935			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2142	CYPRESS	CA		11/29/2010		1,798,998								64,333			
2145	SPOKANE VALLEY	WA		11/18/2010		1,389,016								82,320			
2146	DOWNERS GROVE	IL		12/14/2010		2,241,020								262,371			
2147	LAKEWOOD	WA		12/10/2010		4,046,781								171,707			
2152	WEST SAINT PAUL	MN		12/27/2010		1,694,946								129,113			
2156	DENVER	CO		12/29/2010		4,816,394								565,718			
2163	SACRAMENTO	CA		10/29/2010		1,411,026								47,433			
2164	NEWPORT BEACH	CA		01/27/2011		1,887,451								74,413			
2165	SAN CLEMENTE	CA		01/27/2011		1,565,848								62,605			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,310,328								80,647			
2168	LOS ANGELES	CA		03/22/2011		583,810								19,567			
2170	LOS ANGELES	CA		03/22/2011		1,281,183								56,100			
2171	TRENTON	TN		12/07/2010		393,115								88,583			
2177	LA JOLLA	CA		01/31/2011		1,971,646								69,338			
2178	LOS ANGELES	CA		03/01/2011		1,414,152								47,758			
2182	SAN DIEGO	CA		12/16/2010		1,178,318								68,754			
2183	SALEM	OR		02/22/2011		1,762,748								202,556			
2200	SHOREWOOD	IL		01/26/2011		1,141,188								25,973			
2206	VENTURA	CA		02/17/2011		767,988								87,741			
2207	PADUCAH	KY		02/08/2011		3,523,828								125,461			
2213	CLEARWATER	FL		05/25/2011		1,686,713								338,676			
2215	FULLERTON	CA		01/31/2011		3,655,616								176,191			
2218	CULVER CITY	CA		02/10/2011		806,703								346,166			
2220	AUSTIN	TX		03/01/2011		1,985,935								80,878			
2221	HAZELHURST	MS		04/06/2011		1,913,959								101,255			
2224	ELIZABETH	NJ		02/22/2011		725,509								80,741			
2225	ATLANTA	GA		03/17/2011		1,279,762								71,152			
2227	CULVER CITY	CA		03/21/2011		2,327,245								79,131			
2228	NORTH OAKS	MN		02/28/2011		2,770,345								140,905			
2229	SAN DIEGO	CA		03/10/2011		2,077,810								73,178			
2233	SANTA CLARA	CA		04/05/2011		1,223,270								62,323			
2234	PALMDALE	CA		03/22/2011		738,493								99,892			
2235	SANTA CLARITA	CA		04/28/2011		4,009,302								220,563			
2236	SAN JOSE	CA		02/28/2011		1,373,332								56,437			
2240	TULSA	OK		03/24/2011		780,195								162,515			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,573,350								54,323			
2247	SALINAS	CA		05/10/2011		2,007,769								66,929			
2249	TORRANCE	CA		07/05/2011		1,598,095								34,869			
2250	HOUSTON	TX		03/29/2011		4,769,807								169,316			
2251	ANAHEIM	CA		04/19/2011		4,422,540								97,467			
2253	CRESTWOOD	IL		06/13/2011		3,034,113								166,367			
2257	FOLSOM	CA		03/30/2011		1,924,198								63,645			
2260	LAS VEGAS	NV		04/14/2011		959,375								254,566			
2261	VISTA	CA		04/25/2011		2,341,863								77,851			
2262	DALY CITY	CA		04/28/2011		3,644,804								126,177			
2263	RIALTO	CA		04/27/2011		2,109,858								67,395			
2266	BENICIA	CA		05/11/2011		1,162,431								38,545			
2269	SAN ANTONIO	TX		03/31/2011		970,040								32,145			
2274	POWAY	CA		04/18/2011		2,365,861								127,219			
2276	NORCROSS	GA		07/21/2011		2,067,251								66,867			
2281	SPENCER	IN		04/29/2011		2,052,688								67,732			
2284	ELMHURST	IL		06/13/2011		2,475,478								81,760			
2288	SAN LUIS OBISPO	CA		07/29/2011		3,830,637								101,239			
2289	BROOKFIELD	WI		05/13/2011		1,341,051								146,232			
2291	CHICAGO	IL		07/05/2011		2,604,380								58,535			
2292	STANTON	CA		05/04/2011		3,542,309								77,807			
2294	CITRUS HEIGHTS	CA		05/31/2011		3,555,556								118,498			
2295	CARRBORO	NC		05/25/2011		1,362,906								74,926			
2302	CRANBERRY	PA		06/10/2011		1,005,638								33,409			
2303	MCDONOUGH	GA		06/30/2011		1,779,869								109,339			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2306	CANOGA PARK	CA		07/28/2011		2,938,502								97,220			
2310	SOUTHAMPTON	PA		06/17/2011		2,199,174								120,665			
2314	BURNSVILLE	MN		12/22/2011		1,277,720								40,420			
2315	EDMONDS	WA		06/10/2011		767,699								82,695			
2317	SAN JOSE	CA		08/01/2011		1,064,821								58,095			
2318	SOLON	OH		05/04/2011		2,707,057								151,437			
2319	SPRINGFIELD	GA		06/09/2011		3,357,584								146,207			
2320	HOUSTON	TX		06/24/2011		2,805,909								153,940			
2328	HOUSTON	TX		06/01/2011		1,210,480								66,692			
2334	PORTLAND	OR		08/25/2011		2,491,555								133,377			
2335	BAKERSFIELD	CA		10/17/2011		2,911,526								95,357			
2338	WEST JORDAN	UT		07/01/2011		4,819,749								159,965			
2339	ALGONQUIN	IL		06/02/2011		1,605,235								89,292			
2340	HIALEAH	FL		07/27/2011		2,286,886								124,034			
2341	MONROVIA	CA		06/30/2011		1,089,826								36,156			
2342	HANFORD	CA		08/16/2011		281,944								97,695			
2343	LAKE WYLIE	SC		06/30/2011		3,234,281								106,297			
2345	ROHNERT PARK	CA		06/30/2011		1,914,004								62,494			
2347	MOREHEAD CITY	NC		06/21/2011		1,088,190								36,336			
2353	CLEBURNE	TX		09/23/2011		1,083,690								56,629			
2354	MESQUITE	TX		09/23/2011		1,199,865								62,685			
2355	MIDLAND	TX		09/23/2011		1,045,037								54,598			
2356	MAPLE GROVE	MN		07/01/2011		1,878,892								105,473			
2360	AUSTIN	TX		07/11/2011		678,336								72,510			
2362	ROSEVILLE	CA		09/01/2011		560,949								194,610			
2364	THOUSAND OAKS	CA		08/09/2011		1,603,652								52,011			
2365	ARVADA	CO		06/30/2011		2,097,553								71,758			
2366	HILLSBORO	OR		06/30/2011		6,075,775								679,056			
2369	MARRERO	LA		10/07/2011		2,240,012								118,043			
2370	MANDEVILLE	LA		10/07/2011		1,803,818								96,734			
2371	SAN ANTONIO	TX		07/01/2011		919,231								51,277			
2375	BRENHAM	TX		08/05/2011		1,605,381								170,918			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,260,429								67,983			
2378	GARDEN GROVE	CA		09/28/2011		10,035,486								340,877			
2379	CHICAGO	IL		08/25/2011		743,694								40,365			
2381	KALAMAZOO	MI		08/01/2011		1,101,534								39,461			
2382	SACRAMENTO	CA		08/30/2011		2,752,716								77,508			
2383	FRESNO	CA		08/31/2011		1,415,789								78,352			
2385	SAN BERNARDINO	CA		08/09/2011		2,770,568								152,290			
2390	HAWTHORNE	CA		07/26/2011		2,042,515								75,654			
2392	FOX LAKE	IL		09/30/2011		1,054,512								34,445			
2393	SACRAMENTO	CA		08/01/2011		1,982,165								71,991			
2394	PARAMOUNT	CA		08/02/2011		5,052,226								128,378			
2395	MADISON	WI		08/19/2011		5,188,131								228,486			
2398	CANOGA PARK	CA		12/15/2011		1,264,682								42,022			
2401	TWIN FALLS	ID		11/09/2011		5,814,287								192,746			
2402	OAKLAND	CA		09/27/2011		4,805,630								266,931			
2404	DENVER	CO		09/20/2011		998,268								35,761			
2406	LARAMIE	WY		11/09/2011		5,301,818								176,807			
2407	PALATINE	IL		09/02/2011		386,274								49,490			
2411	HAPEVILLE	GA		09/28/2011		1,075,355								57,417			
2412	RANCHO CUCAMONGA	CA		09/23/2011		1,481,186								154,919			
2413	ROWLAND HEIGHTS	CA		09/26/2011		4,767,777								264,831			
2417	PHOENIX	AZ		08/22/2011		1,672,016								91,607			
2418	COLORADO SPRINGS	CO		10/04/2011		1,428,434								47,729			
2419	RIVERSIDE	CA		10/12/2011		3,066,076								88,821			
2421	ANAHEIM	CA		09/27/2011		8,978,083								300,508			
2422	FORT LAUDERDALE	FL		11/01/2011		3,800,295								209,282			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,348,084								96,291			
2428	ALVIN	TX		10/14/2011		5,510,412								303,462			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2429	POTTSTOWN	PA		09/30/2011		1,478,818								50,745			
2430	ENID	OK		09/30/2011		1,400,583								48,061			
2432	CLEVELAND	OH		09/30/2011		4,162,631								142,840			
2433	AUSTELL	GA		09/30/2011		2,593,836								89,007			
2434	SOLON	OH		09/30/2011		1,604,021								101,379			
2435	ST PETERSBURG	FL		09/30/2011		1,275,380								43,764			
2438	FAYETTEVILLE	NC		10/11/2011		4,053,711								424,350			
2443	TYLER	TX		11/28/2011		5,047,238								168,635			
2444	PEARLAND	TX		12/29/2011		1,089,840								109,562			
2448	EMERYVILLE	CA		09/29/2011		2,394,667								128,674			
2449	BARRINGTON	IL		12/30/2011		2,303,176								124,180			
2453	LINTHICUM	MD		09/29/2011		1,345,439								44,597			
2455	NORTH LAS VEGAS	NV		10/27/2011		5,580,692								248,522			
2460	DUNEDIN	FL		10/25/2011		1,363,965								91,496			
2461	WALNUT CREEK	CA		12/08/2011		4,636,424								154,157			
2462	THOUSAND OAKS	CA		12/15/2011		1,003,121								33,360			
2468	DOWNERS GROVE	IL		11/03/2011		1,902,072								62,117			
2473	LISLE	IL		09/02/2011		443,579								56,832			
2474	CHICAGO	IL		09/02/2011		543,670								69,655			
2477	LA CROSSE	WI		12/08/2011		6,362,586								205,310			
2480	HOUSTON	TX		12/21/2011		1,468,641								148,453			
2482	DAYTON	OH		01/06/2012		1,177,534								119,631			
2490	PALATINE	IL		10/26/2012		3,845,950								203,272			
2492	CARRBORO	NC		12/28/2011		1,404,757								142,001			
2498	COLORADO SPRINGS	CO		12/09/2011		1,566,509								158,952			
2504	INDIAN WELLS	CA		11/28/2011		3,261,238								111,913			
2505	BROWNSTOWN	MI		10/28/2011		2,427,506								140,924			
2511	ROGERS	MN		05/18/2012		1,776,864								168,284			
2512	ANNANDALE	VA		03/12/2012		6,770,699								224,935			
2515	CHICAGO	IL		12/12/2011		923,203								31,326			
2519	HICKSVILLE	NY		01/05/2012		1,063,969								24,041			
3006	RALEIGH	NC		11/22/2011		1,526,134								83,414			
3016	LYNNWOOD	WA		01/11/2012		7,129,861								243,763			
3020	CAMPBELL	CA		12/29/2011		952,541								97,030			
3026	TEMPLETON	CA		02/17/2012		1,085,173								183,946			
3031	INDIANAPOLIS	IN		12/27/2011		1,322,059								71,049			
3036	SEATTLE	WA		01/10/2012		7,817,835								264,665			
3037	MONTEREY PARK	CA		04/19/2012		2,174,813								77,997			
3041	APPLE VALLEY	CA		11/16/2011		1,387,911								75,989			
3045	PORTLAND	OR		12/14/2011		4,919,226								505,834			
3047	LITTLETON	CO		12/09/2011		1,425,260								78,169			
3048	BELLEVUE	WA		01/17/2012		1,534,266								154,673			
3050	CHANDLER	AZ		01/03/2012		1,738,845								58,115			
3052	WASHINGTON	DC		12/14/2011		446,864								118,073			
3053	ARROYO GRANDE	CA		12/27/2011		452,106								139,329			
3063	HOUSTON	TX		01/18/2012		1,619,671								86,433			
3068	WOODINVILLE	WA		12/21/2011		3,548,032								116,817			
3080	PORTLAND	OR		02/29/2012		4,656,543								245,161			
3082	COLUMBIA	SC		03/05/2012		3,720,559								198,700			
3083	MARTINSVILLE	VA		04/17/2012		6,835,804								223,372			
3089	WOODSIDE	NY		03/23/2012		2,516,044								133,907			
3096	PORT ARTHUR	TX		01/31/2012		2,685,114								270,651			
3111	BRYAN	TX		02/17/2012		1,163,246								61,386			
3114	LAYTON	UT		03/05/2012		2,779,953								93,603			
3121	COLUMBUS	OH		02/29/2012		2,879,296								154,558			
3122	SEATTLE	WA		05/03/2012		1,191,831								38,677			
3125	DOVER	NJ		03/23/2012		2,955,876								99,094			
3126	DOVER	NJ		03/23/2012		1,435,649								48,143			
3130	SARASOTA	FL		04/27/2012		2,105,488								103,904			
3132	LAS VEGAS	NV		01/13/2012		3,142,506								72,471			

SCHEDULE B - PART 3

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

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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
3136	LONG ISLAND CITY	NY		06/22/2012		1,538,839								49,484			
3138	ST LOUIS	MO		03/20/2012		1,397,298								137,329			
3140	RENO	NV		02/23/2012		1,289,638								128,294			
3142	SACRAMENTO	CA		02/21/2012		1,186,744								38,879			
3145	SEATTLE	WA		03/14/2012		1,860,168								98,671			
3155	SAN ANTONIO	TX		10/05/2012		2,349,947								77,786			
3161	WINCHESTER	VA		04/10/2012		1,564,268								81,090			
3167	LANCASTER	TX		03/01/2012		1,818,765								60,166			
3169	PHOENIX	AZ		03/15/2012		463,764								164,772			
3171	CHARLOTTESVILLE	VA		06/12/2012		2,826,388								146,044			
3174	KIRKLAND	WA		01/18/2013		1,326,065								44,632			
3176	OVERLAND PARK	KS		07/13/2012		1,340,942								125,535			
3178	SAN ANTONIO	TX		03/28/2012		3,631,535								121,736			
3189	BEAUMONT	TX		03/13/2012		1,630,764								57,193			
3192	YUKON	OK		05/31/2012		1,180,712								114,387			
3214	FAYETTEVILLE	NC		04/24/2012		1,195,252								101,646			
3223	PANAMA CITY BEACH	FL		05/18/2012		3,590,101								188,067			
3233	GREENWOOD	IN		07/05/2012		2,595,575								133,941			
3237	GREENVILLE	NC		04/26/2012		1,315,626								70,383			
3240	SANTA ANA	CA		07/18/2012		1,489,376								77,672			
3245	BURIEN	WA		07/31/2012		1,604,349								35,288			
3252	VALDOSTA	GA		05/23/2012		1,755,628								92,031			
3264	LAS VEGAS	NV		07/31/2012		1,761,995								62,443			
3265	LAS VEGAS	NV		07/31/2012		2,642,992								93,664			
3273	CHESAPEAKE	VA		06/28/2012		5,027,158								259,161			
3275	CARPENTERSVILLE	IL		06/11/2012		1,058,935								55,499			
3276	SAN MARCOS	CA		06/04/2012		2,209,412								116,772			
3279	LITTLETON	CO		04/18/2012		931,567								31,013			
3285	HOUSTON	TX		05/23/2012		4,155,988								203,384			
3297	LAS VEGAS	NV		06/22/2012		2,524,341								80,757			
3300	NEW CASTLE	DE		08/28/2012		2,120,612								110,453			
3301	NEW CASTLE	DE		08/28/2012		942,465								49,096			
3302	NEW CASTLE	DE		08/28/2012		1,649,336								85,914			
3307	ARCADIA	CA		07/24/2012		6,568,726								221,890			
3310	VENICE	FL		05/10/2012		1,689,338								57,278			
3311	SAN ANTONIO	TX		07/25/2012		3,655,899								121,623			
3316	NILES	IL		09/28/2012		1,184,392								60,965			
3319	TUCSON	AZ		06/29/2012		795,367								75,828			
3320	TUCSON	AZ		06/08/2012		1,019,506								52,859			
3325	HOUSTON	TX		08/17/2012		2,886,991								269,839			
3329	RICHMOND	KY		07/30/2012		3,543,561								182,181			
3335	SCOTTSDALE	AZ		05/30/2012		1,066,558								55,676			
3336	MIDVALE	UT		06/29/2012		6,729,539								234,124			
3339	NAPERVILLE	IL		08/31/2012		4,669,359								250,183			
3341	GOLDSBORO	NC		09/28/2012		2,681,732								138,509			
3343	RENO	NV		07/25/2012		3,243,277								307,979			
3344	SAN DIEGO	CA		06/29/2012		1,782,447								59,405			
3346	BEVERLY HILLS	CA		05/23/2013		1,224,619								58,797			
3348	TORRANCE	CA		07/18/2012		1,879,195								98,342			
3349	BROOKINGS	OR		07/20/2012		1,716,600								90,802			
3350	MEDFORD	OR		10/10/2012		1,871,968								86,335			
3351	MESA	AZ		06/22/2012		1,704,709								36,953			
3352	ST PAUL	MN		07/31/2012		728,122								23,316			
3359	CHESAPEAKE	VA		08/29/2012		1,738,676								58,941			
3360	SANTA CRUZ	CA		07/26/2012		1,957,491								102,440			
3361	STRONGSVILLE	OH		03/15/2013		2,851,974								143,390			
3364	BROOKFIELD	WI		09/11/2012		5,485,906								189,613			
3366	NEWARK	DE		11/02/2012		2,970,524								94,397			
3367	SANTA MARIA	CA		09/13/2012		1,496,904								77,599			
3373	ARDEN HILLS	MN		10/17/2012		2,913,975								94,982			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3374	HIRAM	GA		09/24/2012		2,591,135								135,763			
3375	TUCSON	AZ		09/10/2012		2,554,080								85,550			
3377	JENNINGS	MO		08/01/2012		1,319,733								69,979			
3379	SAN ANTONIO	TX		09/21/2012		2,815,487								121,732			
3380	GRAND PRAIRIE	TX		07/16/2012		2,399,433								56,261			
3382	Santa Clarita	CA		11/08/2012		1,287,693								41,914			
3384	THORNTON	CO		08/08/2012		1,381,020								45,637			
3385	NILES	IL		08/30/2012		2,202,862								94,773			
3394	ST PETERSBURG	FL		09/20/2012		712,272								173,912			
3395	NAPLES	FL		08/30/2012		2,329,950								766,607			
3398	PANORAMA CITY	CA		09/20/2012		1,012,234								93,899			
3401	DENVILLE	NJ		09/20/2012		3,231,635								171,857			
3402	DRAPER	UT		09/28/2012		2,355,601								123,417			
3407	TEMECULA	CA		08/30/2012		3,497,059								119,151			
3410	HILLSBORO	OR		08/16/2012		514,057								128,745			
3411	DALLAS	TX		09/25/2012		1,073,514								25,044			
3413	ORLANDO	FL		12/19/2012		6,542,482								369,605			
3420	STERLING HEIGHTS	MI		09/20/2012		1,969,671								44,416			
3424	FARMINGTON	NM		11/30/2012		892,543								80,575			
3433	FISHERS	IN		10/12/2012		1,417,171								60,056			
3434	FISHERS	IN		10/12/2012		801,036								33,940			
3436	BLUFFTON	SC		10/03/2012		2,370,855								218,807			
3437	DALLAS	TX		08/20/2012		7,133,781								171,966			
3442	WASHINGTON	DC		11/28/2012		2,992,903								99,444			
3444	BELLEVUE	WA		08/31/2012		4,826,036								181,866			
3451	PITTSBURGH	PA		11/16/2012		1,604,986								79,084			
3452	SEATTLE	WA		10/05/2012		4,736,660								165,044			
3455	ABINGDON	MD		11/01/2012		5,178,991								479,240			
3458	NOVI	MI		11/19/2012		4,662,479								427,402			
3459	SALT LAKE CITY	UT		11/09/2012		1,167,781								48,253			
3460	CHANHASSEN	MN		11/05/2012		2,107,343								69,366			
3463	SAN DIEGO	CA		12/31/2012		5,134,540								171,218			
3465	LOS ANGELES	CA		12/28/2012		4,278,715								142,695			
3466	FRESNO	CA		10/17/2012		2,198,647								208,228			
3467	GRAPEVINE	TX		12/13/2012		2,135,256								111,172			
3470	ELGIN	IL		10/26/2012		1,726,950								57,757			
3474	ORLANDO	FL		01/24/2013		1,790,048								161,430			
3476	AUSTIN	TX		12/05/2012		3,483,535								180,709			
3477	SAN RAFAEL	CA		12/18/2012		2,377,763								122,897			
3478	COLUMBIA	MD		11/01/2012		10,003,270								524,600			
3479	HAMPSTEAD	MD		11/01/2012		2,858,030								262,109			
3480	PHOENIX	AZ		10/24/2012		798,826								51,306			
3481	CANTON	OH		11/16/2012		5,858,529								302,187			
3485	METAIRIE	LA		11/26/2012		2,134,362								71,511			
3486	WEATHERFORD	TX		10/09/2012		1,041,450								34,658			
3487	DALLAS	TX		09/24/2012		4,416,152								234,695			
3489	AUSTIN	TX		10/17/2012		2,124,306								111,181			
3490	SAN ANGELO	TX		11/15/2012		2,885,426								96,859			
3491	ALGONQUIN	IL		10/26/2012		1,513,720								50,631			
3497	FALLSTON	MD		11/27/2012		2,525,046								131,532			
3498	WHEATON	IL		12/11/2012		1,421,886								74,309			
3503	ODESSA	FL		10/30/2012		2,281,608								119,425			
3504	SAN ANTONIO	TX		11/30/2012		4,684,342								158,885			
3512	OGDEN	UT		12/21/2012		4,965,742								261,348			
3516	LANDOVER	MD		06/17/2013		2,670,060								133,590			
3517	GRAND PRAIRIE	TX		10/29/2012		1,755,226								57,509			
3530	ORLANDO	FL		12/06/2012		1,842,281								130,120			
3533	SANTA ANA	CA		12/31/2012		1,870,760								63,184			
3535	AUSTIN	TX		12/28/2012		1,904,275								98,072			
3536	BURNSVILLE	MN		01/14/2013		595,392								54,675			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3537	EDINA	MN		01/14/2013		527,386								48,419			
3539	GARLAND	TX		12/26/2012		1,228,655								112,285			
3546	SANTA MONICA	CA		01/29/2013		2,652,210								89,248			
3554	FAYETTEVILLE	NC		12/19/2012		3,338,341								353,681			
3557	SHERWOOD	OR		12/27/2012		2,481,622								82,770			
3559	RALEIGH	NC		12/20/2012		1,340,856								31,380			
3561	NASHVILLE	TN		04/05/2013		2,663,100								132,496			
3562	DOWNERS GROVE	IL		02/11/2013		4,067,351								208,425			
3563	SANTA ANA	CA		02/28/2013		902,588								80,342			
3566	SANTA MONICA	CA		12/06/2012		4,203,702								118,937			
3567	TUKWILA	WA		12/04/2012		4,730,286								248,788			
3568	BELLEVUE	WA		12/14/2012		1,616,163								55,597			
3570	RANCHO CORDOVA	CA		12/21/2012		3,403,144								216,278			
3573	BREA	CA		02/07/2013		2,885,921								630,799			
3577	AUSTIN	TX		12/28/2012		4,772,282								437,080			
3579	SHAKER HEIGHTS	OH		02/27/2013		800,933								40,440			
3580	FRESNO	CA		05/28/2013		1,703,873								81,502			
3582	ONTARIO	CA		06/27/2013		814,750								39,713			
3583	FRESNO	CA		04/03/2013		1,216,534								38,482			
3584	BELLEVUE	WA		12/14/2012		2,220,123								76,367			
3589	NORTHRIDGE	CA		02/28/2013		986,738								85,320			
3590	WESTLAKE	OH		02/26/2013		3,007,139								481,804			
3592	SAN FRANCISCO	CA		02/27/2013		1,600,138								81,100			
3594	ROCHESTER	NY		03/15/2013		1,032,276								34,289			
3601	CLOVIS	CA		02/28/2013		850,609								58,789			
3612	DALLAS	TX		12/05/2012		649,192								14,998			
3619	FRESNO	CA		02/28/2013		1,199,438								60,910			
3620	PRAIRIE VILLAGE	KS		02/25/2013		1,280,452								43,954			
3623	FORT COLLINS	CO		04/05/2013		6,092,478								310,752			
3627	SALT LAKE CITY	UT		02/05/2013		693,529								61,857			
3630	PORT ARTHUR	TX		03/01/2013		1,310,770								43,380			
3631	MURRAY	UT		02/01/2013		2,235,722								113,391			
3639	SEGUIN	TX		02/01/2013		1,261,326								41,796			
3648	BURNSVILLE	MN		02/28/2013		947,308								31,019			
3651	MODESTO	CA		03/28/2013		4,365,068								220,401			
3653	BUENA PARK	CA		02/28/2013		856,200								28,930			
3654	HIGH POINT	NC		01/11/2013		1,285,849								42,822			
3655	ORANGE	CA		03/28/2013		1,664,953								54,446			
3656	PLAINFIELD	IN		04/15/2013		2,829,107								140,056			
3660	TUCSON	AZ		03/20/2013		246,939								52,791			
3662	TUCSON	AZ		03/20/2013		352,107								75,259			
3664	GRAPEVINE	TX		03/20/2013		3,426,129								301,700			
3671	COMMERCE	MI		03/11/2013		1,437,606								125,879			
3673	CONROE	TX		03/26/2013		1,254,432								111,177			
3676	KENTWOOD	MI		08/06/2013		628,381								81,392			
3677	SAN JOSE	CA		04/11/2013		2,173,468								109,226			
3683	FONTANA	CA		02/27/2013		2,104,977								46,084			
3686	WESTMINSTER	CA		05/23/2013		12,960,112								655,906			
3691	HOUSTON	TX		03/22/2013		4,435,280								227,160			
3692	ISLANDIA	NY		03/22/2013		1,536,832								135,576			
3695	LACEY	WA		05/01/2013		1,326,062								154,627			
3702	PEORIA	AZ		03/05/2013		2,976,240								167,868			
3703	INGLEWOOD	CA		06/17/2013		7,848,924								670,311			
3704	LYNNWOOD	WA		03/18/2013		4,073,321								209,393			
3705	DU QUOIN	IL		03/22/2013		975,686								86,468			
3706	DOTHAN	AL		04/24/2013		591,917								19,340			
3707	AUGUSTA	GA		04/24/2013		591,917								19,340			
3708	LAKEWOOD	NY		04/24/2013		686,951								22,450			
3711	LODI	CA		07/10/2013		855,106								169,603			
3715	PIKESVILLE	MD		04/01/2013		3,884,249								126,610			

SCHEDULE B - PART 3

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

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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
3716	PIKESVILLE	MD		05/29/2013		1,132,948								56,242			
3717	PORTLAND	OR		04/30/2013		10,134,959								334,502			
3718	SANTA CLARITA	CA		05/08/2013		1,211,897								39,541			
3720	OCALA	FL		05/06/2013		1,316,113								65,133			
3723	MILWAUKIE	OR		04/30/2013		2,020,769								100,045			
3726	SALT LAKE CITY	UT		04/10/2013		807,491								40,125			
3733	RAYTOWN	MO		03/22/2013		868,102								43,983			
3734	EMERYVILLE	CA		03/27/2013		3,466,831								80,469			
3735	SEATTLE	WA		04/12/2013		2,173,044								109,985			
3743	ROME	GA		07/12/2013		3,273,371								173,248			
3744	JEFFERSON CITY	MO		09/20/2013		6,400,167								310,509			
3745	SAMMAMISH	WA		04/05/2013		1,289,575								64,519			
3746	SANFORD	FL		05/08/2013		1,278,149								62,791			
3750	MT PLEASANT	TX		06/03/2013		2,307,905								228,673			
3753	LILBURN	GA		05/29/2013		594,786								230,331			
3758	SAN JOSE	CA		05/30/2013		2,408,669								51,447			
3765	PORTLAND	OR		06/06/2013		999,345								85,282			
3768	CANOGA PARK	CA		06/28/2013		2,652,774								128,385			
3769	REDWOOD CITY	CA		06/28/2013		1,025,158								206,541			
3770	THORNTON	CO		05/01/2013		1,892,944								60,135			
3771	SPARKS	NV		05/03/2013		709,327								61,101			
3774	SANTA MONICA	CA		09/26/2013		1,368,714								29,383			
3775	SHEBOYGAN	WI		04/04/2013		1,355,436								67,605			
3778	MILL VALLEY	CA		10/15/2013		4,597,174								137,790			
3782	SAN DIEGO	CA		06/18/2013		1,218,404								38,869			
3789	SANTA MONICA	CA		06/13/2013		1,731,128								57,019			
3795	COLORADO SPRINGS	CO		07/09/2013		1,756,993								85,275			
3800	MADISON HEIGHTS	MI		08/19/2013		1,148,634								55,303			
3801	COLLEGE STATION	TX		06/24/2013		5,283,318								314,417			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,274,306								69,148			
3805	CLIFFSIDE PARK	NJ		12/31/2013		908,534								71,266			
3808	ALBUQUERQUE	NM		05/30/2013		2,246,785								94,823			
3809	DOWNEY	CA		06/04/2013		1,376,575								46,409			
3818	LAS VEGAS	NV		07/30/2013		3,491,882								295,049			
3819	VALLEJO	CA		08/01/2013		1,425,737								59,058			
3821	VALLEJO	CA		08/01/2013		3,186,911								132,017			
3825	SEATTLE	WA		06/28/2013		2,188,352								181,336			
3826	WESTFIELD	IN		05/30/2013		1,133,703								97,865			
3827	ASHTABULA	OH		08/30/2013		571,475								47,789			
3837	FLORENCE	KY		07/30/2013		727,128								80,807			
3838	CHINO HILLS	CA		08/28/2013		1,240,242								57,858			
3849	LONGVIEW	TX		08/08/2013		2,709,363								83,715			
3851	ANGELS CAMP	CA		07/22/2013		3,390,305								166,297			
3853	SANTA BARBARA	CA		07/30/2013		1,565,051								50,669			
3854	WEST VALLEY CITY	UT		08/01/2013		892,562								75,775			
3859	BLOOMFIELD HILLS	MI		08/19/2013		836,841								40,297			
3860	BEVERLY HILLS	MI		08/19/2013		1,788,538								86,126			
3864	HAWTHORNE	CA		09/12/2013		3,756,659								302,582			
3867	OLATHE	KS		09/30/2013		2,052,175								65,965			
3868	CHULA VISTA	CA		09/19/2013		1,140,344								35,637			
3869	CARLSBAD	CA		09/23/2013		1,140,344								35,637			
3870	CHICAGO	IL		10/18/2013		2,572,081								98,097			
3872	SONOMA	CA		09/09/2013		2,379,315								197,061			
3874	EL CAJON	CA		09/12/2013		2,709,521								86,616			
3876	GRESHAM	OR		09/18/2013		2,035,673								258,036			
3881	AUSTIN	TX		09/05/2013		1,703,641								110,594			
3886	SAN ANTONIO	TX		09/11/2013		828,689								38,603			
3887	HOUSTON	TX		07/31/2013		1,395,336								44,367			
3888	SAN ANTONIO	TX		09/11/2013		718,506								40,897			
3889	NEW BRAUNFELS	TX		09/26/2013		2,295,835								146,841			

SCHEDULE B - PART 3

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

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3891	SOLON	OH		08/22/2013		1,396,098								66,963			
3893	LAKEWOOD	OH		09/18/2013		2,628,884								82,688			
3896	TACOMA	WA		09/30/2013		1,659,426								135,851			
3897	PENDLETON	OR		09/30/2013		677,292								55,447			
3898	PORTLAND	OR		09/30/2013		575,719								47,132			
3899	PFLUGERVILLE	TX		08/29/2013		769,501								50,560			
3900	VAN NUYS	CA		09/04/2013		743,338								35,114			
3901	BRIGHTON	MI		10/04/2013		1,254,273								56,645			
3904	HOLLYWOOD	CA		09/25/2013		1,483,926								70,634			
3906	DEPEW	NY		09/20/2013		1,099,331								89,672			
3914	KENNEWICK	WA		10/01/2013		2,490,797								115,083			
3916	HENDERSON	NV		08/02/2013		3,197,277								154,421			
3917	DEER PARK	TX		09/11/2013		1,164,680								36,791			
3918	KENNESAW	GA		09/11/2013		1,659,443								52,422			
3920	MIAMI	FL		07/31/2013		2,869,821								115,354			
3923	LAS VEGAS	NV		08/27/2013		2,156,885								127,467			
3929	FARMINGTON	NM		09/12/2013		2,974,102								140,329			
3932	BAY SHORE	NY		10/30/2013		749,464								34,469			
3936	NANTUCKET	MA		10/15/2013		1,420,757								64,314			
3944	MERCED	CA		09/30/2013		767,863								97,002			
3945	TAMPA	FL		01/24/2014		2,279,716								101,051			
3947	HENDERSON	NV		11/05/2013		552,778								43,508			
3948	MARYLAND HEIGHTS	MO		10/23/2013		5,734,309								174,352			
3960	SANTA ROSA	CA		10/15/2013		3,001,895								90,783			
3964	GLENDALE	AZ		12/02/2013		1,157,010								33,772			
3973	WOODMERE	OH		12/04/2013		1,461,995								102,422			
3977	PLEASANTON	CA		09/30/2013		2,644,427								80,053			
3979	CLEVELAND	OH		12/04/2013		1,000,295								70,082			
3980	CLEVELAND	OH		12/04/2013		1,100,351								77,084			
3986	LAS VEGAS	NV		10/23/2013		847,205								111,966			
3987	BIRMINGHAM	AL		11/01/2013		2,327,760								109,487			
3989	ANTIOCH	CA		10/08/2013		2,495,389								113,870			
3990	GREENVILLE	TX		10/24/2013		1,279,527								37,024			
3993	AVONDALE	AZ		11/22/2013		1,681,401								50,566			
3994	LAYTON	UT		05/27/2014		943,939								40,104			
3997	SIOUX FALLS	SD		11/14/2013		2,755,819								218,467			
3998	TUCSON	AZ		12/06/2013		1,493,941								117,473			
3999	LA HABRA	CA		02/19/2014		2,324,980								66,959			
4000	EL SEGUNDO	CA		12/10/2013		4,803,576								212,928			
4004	NORCROSS	GA		12/10/2013		1,123,331								88,331			
4006	LOS ANGELES	CA		12/04/2013		620,957								18,557			
4007	VAN NUYS	CA		12/04/2013		931,436								27,836			
4009	COLORADO SPRINGS	CO		10/29/2013		1,332,850								38,565			
4011	VACAVILLE	CA		11/27/2013		1,891,077								71,790			
4013	BRIGHTON	CO		03/05/2014		1,009,859								59,632			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,140,954								61,444			
4018	WESTLAKE VILLAGE	CA		02/03/2014		3,791,848								111,082			
4019	PFLUGERVILLE	TX		01/28/2014		837,685								50,891			
4020	BLYTHE	CA		12/11/2013		1,385,622								39,145			
4022	SAN FRANCISCO	CA		12/26/2013		1,609,681								47,244			
4025	SAN FRANCISCO	CA		04/16/2014		1,131,969								32,172			
4027	FORT MEYERS	FL		12/05/2013		1,677,936								75,277			
4029	GREENSBORO	NC		12/30/2013		1,431,735								76,332			
4030	VENTURA	CA		12/26/2013		5,537,821								109,470			
4031	TUCSON	AZ		12/30/2013		1,384,405								27,379			
4033	LAS VEGAS	NV		01/24/2014		2,487,498								114,753			
4035	TEMPLE	TX		11/21/2013		1,061,719								31,977			
4038	EL DORADO HILLS	CA		12/02/2013		768,800								60,613			
4041	ROCKVILLE CENTRE	NY		01/21/2014		1,053,603								47,089			
4043	FRESNO	CA		04/01/2014		1,164,865								33,793			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4045	HILLSBORO	OR		11/27/2013		1,951,225								57,779			
4048	ST CLOUD	MN		12/30/2013		743,709								59,504			
4049	DENVILLE	NJ		12/19/2013		4,776,420								140,972			
4052	CEDAR PARK	TX		12/20/2013		1,158,471								431,173			
4053	AUSTIN	TX		12/20/2013		859,524								280,035			
4055	LANCASTER	CA		04/23/2014		1,145,116								32,620			
4057	SEATTLE	WA		02/07/2014		3,732,977								112,450			
4058	DENVILLE	NJ		12/19/2013		4,198,816								123,922			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,275,740								71,351			
4062	BALTIMORE	MD		03/11/2014		833,933								23,777			
4065	PLAINFIELD	IL		02/12/2014		1,791,881								32,880			
4067	PHOENIX	OR		12/04/2013		1,657,192								103,604			
4070	INDIANAPOLIS	IN		12/20/2013		9,116,612								285,950			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,775,883								52,707			
4074	FORNEY	TX		12/20/2013		3,523,291								110,521			
4075	ARLINGTON HEIGHTS	IL		01/22/2014		9,934,607								309,662			
4076	MEDFORD	OR		01/07/2014		3,399,833								105,976			
4077	AMES	IA		01/16/2014		6,976,325								217,446			
4082	ST LOUIS PARK	MN		02/20/2014		1,989,943								57,245			
4084	KENOSHA	WI		01/21/2014		615,322								26,601			
4097	MONTCLAIR	CA		02/12/2014		798,313								164,107			
4098	LOS ANGELES	CA		02/05/2014		5,237,414								159,183			
4101	BALTIMORE	MD		12/31/2013		8,396,053								1,515,359			
4102	SANTA ROSA	CA		01/15/2014		4,945,835								97,176			
4103	SAN MARCOS	CA		12/23/2013		5,512,569								982,327			
4104	RICHARDSON	TX		03/12/2014		7,338,474								266,280			
4107	HENDERSON	CO		01/13/2014		1,972,260								150,889			
4111	CULVER CITY	CA		02/26/2014		963,153								28,307			
4115	ROSEBURG	OR		02/28/2014		1,447,508								110,137			
4116	BRANDON	FL		04/28/2014		771,360								57,454			
4118	ANTIOCH	CA		03/03/2014		4,596,740								346,657			
4119	CATHEDRAL CITY	CA		09/25/2014		1,440,207								42,956			
4120	MANDEVILLE	LA		02/27/2014		2,145,816								61,869			
4122	REDONDO BEACH	CA		04/09/2014		708,109								30,392			
4124	LOS ANGELES	CA		02/13/2014		2,143,249								62,355			
4125	KIRKLAND	WA		03/20/2014		1,021,301								44,375			
4126	CLERMONT	FL		07/17/2014		2,143,154								102,733			
4129	DEPEW	NY		09/17/2015		1,394,766								71,829			
4130	SACRAMENTO	CA		02/26/2014		2,141,959								62,599			
4132	FOLSOM	CA		03/26/2014		3,137,085								89,751			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,560,929								111,847			
4136	BEAVERTON	OR		04/01/2014		3,664,039								107,228			
4137	NIAGARA FALLS	NY		09/24/2014		7,091,442								515,642			
4139	LEMON GROVE	CA		05/08/2014		2,253,772								169,626			
4140	SAN FRANCISCO	CA		04/15/2014		2,491,359								76,208			
4142	INDIANAPOLIS	IN		04/18/2014		2,375,632								105,892			
4147	RAVENNA	OH		05/19/2014		1,133,392								27,265			
4150	FAYETTEVILLE	NC		04/04/2014		1,178,277								326,351			
4151	LITTLETON	CO		03/28/2014		1,148,535								51,803			
4152	DENVER	CO		03/28/2014		768,225								34,650			
4153	COLORADO SPRINGS	CO		03/28/2014		783,438								35,336			
4154	ARVADA	CO		06/02/2014		1,020,363								52,186			
4155	CENTENNIAL	CO		06/02/2014		950,793								48,628			
4156	THORNTON	CO		06/02/2014		950,793								48,628			
4157	KETCHIKAN	AK		06/02/2014		711,162								36,372			
4159	GILROY	CA		05/13/2014		3,913,898								293,813			
4162	SACRAMENTO	CA		03/31/2014		1,698,425								75,464			
4163	LAKE FOREST	CA		07/31/2014		7,504,877								209,866			
4168	POOLER	GA		07/22/2014		1,444,358								40,953			
4169	TINLEY PARK	IL		04/09/2014		3,408,777								123,604			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4170	SAN DIEGO	CA		02/28/2014		3,574,225								103,519			
4174	TORRANCE	CA		04/16/2014		2,682,323								54,361			
4176	KERRVILLE	TX		04/28/2014		2,040,836								155,160			
4177	PFLUGERVILLE	TX		04/28/2014		918,951								69,866			
4179	WOOSTER	OH		06/10/2014		4,204,422								180,639			
4180	MOUNTAIN VIEW	CA		05/19/2014		6,928,582								144,211			
4182	PROVO	UT		05/01/2014		1,184,288								53,566			
4183	PONTIAC	MI		05/09/2014		4,143,582								470,011			
4185	GLENDALE	AZ		05/01/2014		2,488,659								112,198			
4188	OAKLAND	CA		04/28/2014		2,100,023								67,163			
4189	BEREA	OH		04/28/2014		543,780								33,341			
4192	GREENWOOD VILLAGE	CO		06/13/2014		1,165,501								86,256			
4193	NORTHRIDGE	CA		06/18/2014		3,172,027								96,372			
4194	NORTHRIDGE	CA		06/18/2014		2,680,586								81,441			
4195	CANOGA PARK	CA		06/18/2014		1,563,675								47,507			
4199	PORTLAND	OR		05/29/2014		1,207,479								198,418			
4200	CHANDLER	AZ		03/31/2014		747,263								15,388			
4201	AKRON	OH		05/08/2014		4,671,102								134,478			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,703,017								124,426			
4203	COPLEY	OH		06/11/2014		1,545,966								205,815			
4204	NILES	IL		05/14/2014		2,519,991								109,655			
4210	ARVADA	CO		06/13/2014		1,176,163								44,498			
4211	MARTINEZ	CA		04/29/2014		3,828,259								291,202			
4213	WESTBURY	NY		06/30/2014		5,310,348								240,088			
4216	TEMPE	AZ		07/17/2014		2,874,454								123,877			
4218	PALM DESERT	CA		05/30/2014		10,303,472								339,828			
4221	SACRAMENTO	CA		04/30/2014		1,225,715								93,093			
4222	SAN FRANCISCO	CA		06/04/2014		1,972,969								58,268			
4224	BROOKLYN	NY		08/22/2014		2,735,820								202,172			
4226	QUEEN CREEK	AZ		04/15/2014		1,996,040								90,354			
4227	CLEVELAND	OH		06/06/2014		1,648,659								71,540			
4228	FORT WALTON BEACH	FL		06/30/2014		1,913,858								54,618			
4229	SAN MARCOS	TX		06/20/2014		894,848								26,881			
4230	TUCSON	AZ		06/23/2014		2,450,249								109,070			
4232	JOLIET	IL		07/01/2014		1,879,683								83,525			
4233	PHOENIX	AZ		05/12/2014		1,247,868								56,060			
4234	ENGLEWOOD	CO		05/06/2014		4,057,708								122,048			
4237	SAN FRANCISCO	CA		05/15/2014		2,776,654								81,778			
4238	DEER PARK	TX		09/02/2014		3,245,622								94,156			
4243	FORT WALTON BEACH	FL		06/30/2014		1,733,730								49,477			
4245	COLORADO SPRINGS	CO		10/31/2014		941,574								27,117			
4246	RAEFORD	NC		06/11/2014		2,902,837								281,440			
4247	TUCSON	AZ		05/08/2014		1,063,035								31,344			
4252	CHILLICOTHE	OH		06/19/2014		2,242,527								98,601			
4254	MESA	AZ		06/17/2014		1,677,508								49,429			
4257	VILLE PLATTE	LA		06/02/2014		618,485								46,088			
4265	PORT ARTHUR	TX		05/30/2014		903,713								93,404			
4269	COMMERCE CITY	CO		10/20/2014		1,536,254								87,019			
4270	COLORADO SPRINGS	CO		06/27/2014		1,068,544								46,828			
4271	MANSURA	LA		09/02/2014		993,608								42,033			
4272	SCOTTSDALE	AZ		06/05/2014		2,248,234								68,692			
4273	TEMPLE TERRACE	FL		05/29/2014		684,652								62,285			
4278	DRAPER	UT		07/03/2014		1,525,227								44,891			
4279	SILVERDALE	WA		07/01/2014		1,076,940								31,625			
4280	LOS ANGELES	CA		07/18/2014		1,483,276								43,530			
4281	RENO	NV		07/03/2014		5,403,779								235,210			
4282	RENO	NV		07/03/2014		4,889,133								212,809			
4284	RENO	NV		07/11/2014		6,433,070								280,012			
4285	SACRAMENTO	CA		05/27/2014		3,144,986								140,370			
4287	SACRAMENTO	CA		07/07/2014		2,337,743								172,911			

SCHEDULE B - PART 3

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

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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
4288	WILLIAMSVILLE	NY		07/21/2014		5,618,472								164,888			
4291	SIOUX FALLS	SD		06/06/2014		1,937,096								57,208			
4297	LAS VEGAS	NV		08/08/2014		2,484,787								110,046			
4299	CORAL GABLES	FL		06/12/2014		1,260,010								36,165			
4300	STONE MOUNTAIN	GA		06/23/2014		764,033								22,156			
4303	ANTIOCH	CA		07/25/2014		539,119								23,759			
4307	MIDVALE	UT		07/15/2014		966,514								28,332			
4309	WATSONVILLE	CA		07/14/2014		2,172,595								161,034			
4312	ROTHSCHILD	WI		07/23/2014		2,192,537								561,843			
4315	DENVER	CO		08/01/2014		2,252,131								64,968			
4318	CANASTOTA	NY		09/11/2014		3,712,536								267,793			
4319	FREDONIA	NY		09/11/2014		3,870,516								279,188			
4323	ROUND ROCK	TX		07/10/2014		787,253								22,946			
4326	AUBURN HILLS	MI		08/15/2014		772,926								33,808			
4329	BURLINGAME	CA		09/12/2014		5,099,305								107,715			
4330	SOUTH JORDAN	UT		08/28/2014		1,719,190								74,823			
4331	JACKSONVILLE	FL		07/09/2014		2,024,289								150,120			
4332	HOUSTON	TX		09/29/2014		904,212								25,964			
4337	JACKSON	TN		07/23/2014		3,995,232								118,460			
4340	SARATOGA	CA		07/02/2014		3,868,571								115,556			
4341	EL CAJON	CA		08/13/2014		1,823,797								47,902			
4344	CYPRESS	TX		07/10/2014		2,303,967								103,054			
4345	ALLEN	TX		07/01/2014		1,552,512								44,560			
4347	LOS LUNAS	NM		07/15/2014		774,165								23,020			
4348	PORTLAND	OR		07/15/2014		611,985								18,197			
4349	VANCOUVER	WA		07/15/2014		674,706								20,062			
4353	ST CHARLES	MO		09/02/2014		5,390,546								160,917			
4355	FORT WAYNE	IN		08/29/2014		2,751,177								199,782			
4359	BRONX	NY		10/16/2014		4,063,728								119,635			
4360	MIAMI	FL		08/13/2014		1,173,297								86,521			
4362	EL PASO	TX		08/19/2014		2,073,177								152,800			
4364	SOUTH EUCLID	OH		09/10/2014		6,292,962								189,636			
4368	WAXHAW	NC		11/19/2014		1,991,203								58,329			
4369	PFLUGERVILLE	TX		09/12/2014		752,230								54,756			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,327,135								26,170			
4371	NORTH CANTON	OH		08/20/2014		1,268,752								35,249			
4375	MERCER ISLAND	WA		08/13/2014		1,441,157								42,174			
4378	PENSACOLA	FL		09/11/2014		3,700,572								250,967			
4380	RENTON	WA		10/30/2014		1,037,111								44,878			
4389	MAYWOOD	IL		10/31/2014		650,300								17,980			
4390	BOTHELL	WA		08/28/2014		5,387,903								3,563,729			
4392	VERO BEACH	FL		08/07/2014		1,721,166								113,482			
4397	WHITESTONE	NY		10/23/2014		4,529,805								129,704			
4399	VAN NUYS	CA		08/29/2014		1,988,652								58,665			
4401	INGLESIDE	TX		08/08/2014		1,025,946								45,966			
4403	BRIDGETON	MO		09/08/2014		1,884,520								135,934			
4404	PHOENIX	AZ		12/22/2014		792,122								16,463			
4407	SHERWOOD	OR		08/19/2014		3,086,439								88,879			
4408	LAS VEGAS	NV		10/14/2014		1,728,008								74,900			
4411	THOUSAND OAKS	CA		09/11/2014		2,934,944								73,885			
4412	RAYTOWN	MO		09/22/2014		598,137								16,840			
4413	PICKERINGTON	OH		09/24/2014		2,442,567								108,101			
4416	PICO RIVERA	CA		12/12/2014		1,907,443								54,955			
4417	PALM HARBOR	FL		09/15/2014		1,395,589								41,530			
4418	MOUNTAIN VIEW	CA		08/28/2014		2,161,133								63,389			
4420	COVINGTON	LA		10/30/2014		2,654,456								92,651			
4422	FLOWERTY BRANCH	GA		09/12/2014		589,796								24,696			
4424	LOS ANGELES	CA		10/31/2014		2,142,333								43,428			
4425	SAN BERNARDINO	CA		10/30/2014		722,637								21,225			
4427	DALLAS	TX		10/06/2014		2,256,091								66,802			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4428	CLOVIS	CA		10/16/2014		613,171								26,645			
4429	CLOVIS	CA		10/16/2014		613,171								26,645			
4433	DES MOINES	IA		10/17/2014		2,329,005								101,886			
4434	CEDAR RAPIDS	IA		10/17/2014		3,690,714								163,123			
4436	AUSTIN	TX		11/17/2014		1,587,378								46,769			
4437	CHICAGO	IL		10/22/2014		1,448,576								41,719			
4438	MORTON GROVE	IL		10/22/2014		814,824								23,467			
4440	TUCSON	AZ		08/28/2014		1,110,918								156,423			
4443	TACOMA	WA		08/28/2014		1,885,668								56,588			
4448	WASHINGTON	DC		01/22/2015		2,683,098								63,592			
4451	MALVERN	PA		09/16/2014		1,791,332								55,602			
4455	SAN FRANCISCO	CA		11/12/2014		8,136,039								240,825			
4456	REDDING	CA		10/21/2014		5,020,039								367,359			
4457	AUBURNDALE	FL		11/14/2014		2,745,374								198,453			
4459	ALBUQUERQUE	NM		10/06/2014		1,625,271								47,903			
4461	CHULA VISTA	CA		10/23/2014		7,485,450								332,149			
4462	CARSON CITY	NV		12/11/2014		6,338,154								126,495			
4463	LAS VEGAS	NV		11/24/2014		1,195,273								85,376			
4464	DAPHNE	AL		09/30/2014		2,469,599								109,199			
4465	COMPTON	CA		10/15/2014		2,484,734								172,252			
4466	CHARLOTTE	NC		10/01/2014		2,437,566								110,314			
4467	SAN ANTONIO	TX		10/30/2014		4,485,468								263,776			
4468	BATON ROUGE	LA		10/02/2014		2,565,368								76,515			
4469	GILBERT	AZ		09/26/2014		2,526,639								73,818			
4470	DAYTON	NV		10/23/2014		3,168,633								186,337			
4475	JACKSONVILLE	FL		09/30/2014		1,227,730								36,409			
4476	LAS VEGAS	NV		09/29/2014		5,981,837								246,262			
4477	GREENSBORO	NC		09/22/2014		863,533								37,083			
4479	RICHMOND	VA		09/18/2014		1,913,574								56,878			
4482	BALTIMORE	MD		11/26/2014		2,326,301								167,251			
4484	MURRIETA	CA		10/01/2014		1,288,880								56,896			
4485	LOMBARD	IL		01/05/2015		2,126,086								62,028			
4486	NAPERVILLE	IL		01/05/2015		1,962,541								57,257			
4492	COLORADO SPRINGS	CO		10/14/2014		1,809,512								52,417			
4495	LAS VEGAS	NV		11/25/2014		1,718,529								50,634			
4497	DEER PARK	TX		12/11/2014		1,787,584								53,143			
4498	HOUSTON	TX		12/11/2014		1,992,024								59,015			
4500	RICHMOND	VA		12/19/2014		1,328,913								56,901			
4501	ORLANDO	FL		11/10/2014		1,622,424								71,711			
4502	DINUBA	CA		09/29/2014		1,176,168								86,856			
4503	PORTLAND	OR		09/30/2014		1,711,436								50,754			
4506	BREA	CA		11/14/2014		721,767								21,334			
4507	HAVERHILL	MA		10/09/2014		2,293,509								66,086			
4516	SANTA ANA	CA		10/30/2014		834,297								24,817			
4517	EUGENE	OR		11/07/2014		1,772,460								35,785			
4520	MONROVIA	CA		12/22/2014		1,524,036								37,170			
4522	FARMERS BRANCH	TX		12/31/2014		7,828,144								194,963			
4523	SPRING	TX		11/25/2014		949,840								27,953			
4524	LYNNWOOD	WA		10/31/2014		2,617,532								50,646			
4526	GOODYEAR	AZ		10/08/2014		2,303,404								67,655			
4527	SAN JOSE	CA		10/29/2014		4,255,192								122,550			
4528	NASVILLE	TN		11/05/2014		1,312,558								38,405			
4531	NORTHRIDGE	CA		12/11/2014		1,458,651								40,621			
4532	GRETNA	LA		12/01/2014		3,419,861								245,873			
4533	COVINA	CA		12/08/2014		1,359,093								40,032			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,647,885								44,746			
4537	BUFFALO	NY		11/18/2014		478,796								34,033			
4538	HUNTINGTON BEACH	CA		12/17/2014		5,218,246								223,431			
4539	HILLSBORO	OR		11/25/2014		6,339,849								184,642			
4540	LAWRENCEVILLE	GA		12/11/2014		1,903,979								55,757			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4542	ORLANDO	FL		12/23/2014		6,912,796								157,602			
4543	FOLSOM	CA		11/26/2014		4,572,347								197,057			
4544	LAS VEGAS	NV		12/23/2014		2,829,750								120,341			
4547	ROME	GA		10/23/2014		1,022,612								73,596			
4550	HOUSTON	TX		12/10/2014		1,131,366								47,616			
4551	UNION CITY	CA		12/02/2014		7,760,570								556,438			
4554	CLEVELAND	OH		12/31/2014		1,770,052								79,058			
4557	SUNNYVALE	CA		12/04/2014		3,724,438								77,018			
4563	VERO BEACH	FL		11/18/2014		782,586								33,105			
4564	SEATTLE	WA		12/31/2014		9,540,612								273,256			
4567	WEST CHESTER	OH		12/17/2014		5,306,099								786,168			
4568	HOUSTON	TX		11/10/2014		700,226								13,990			
4569	INDIANAPOLIS	IN		11/06/2014		13,064,812								262,589			
4571	DENVER	CO		11/25/2014		1,473,339								63,551			
4572	SAINT PETERS	MO		12/11/2014		1,765,658								52,309			
4573	UNION	MO		12/11/2014		1,448,744								42,920			
4574	SAINT PETERS	MO		12/11/2014		1,222,378								36,214			
4576	TALLAHASSEE	FL		11/24/2014		1,386,471								59,854			
4577	PLAINFIELD	IN		12/18/2014		2,237,906								96,229			
4578	CANOGA PARK	CA		12/01/2014		1,490,201								44,467			
4579	HERKIMER	NY		03/24/2015		3,719,090								253,110			
4584	DEER PARK	TX		12/30/2014		1,173,271								50,450			
4585	DEER PARK	TX		01/28/2015		1,395,403								59,564			
4586	NOVI	MI		12/30/2014		3,818,530								165,593			
4588	SEATTLE	WA		12/18/2014		4,892,733								214,883			
4590	NEWPORT BEACH	CA		12/01/2014		1,131,666								33,073			
4592	EUGENE	OR		12/18/2014		882,829								26,155			
4593	VENICE	FL		01/30/2015		3,205,950								229,273			
4596	ROCKINGHAM	NC		01/09/2015		1,097,657								159,294			
4597	HOUSTON	TX		12/22/2014		3,384,606								146,775			
4598	OGDEN	UT		12/12/2014		3,169,129								93,888			
4599	EDINBURG	TX		01/12/2015		988,027								90,079			
4600	HOUSTON	TX		01/30/2015		848,155								45,151			
4601	SANTA CLARITA	CA		12/17/2014		2,447,296								49,360			
4602	ALHAMBRA	CA		04/01/2015		2,806,735								58,272			
4605	SYLMAR	CA		12/31/2014		1,810,931								53,651			
4609	TRACY	CA		01/26/2015		4,729,662								207,989			
4610	RIVERSIDE	CA		02/13/2015		1,829,561								50,852			
4611	ALBERTVILLE	AL		12/29/2014		992,684								30,270			
4612	FARMINGTON	UT		12/30/2014		1,125,761								49,442			
4615	SHAWNEE	KS		02/11/2015		1,445,180								60,926			
4616	LAS VEGAS	NV		01/21/2015		2,461,630								71,985			
4618	FAIRLAWN	OH		01/28/2015		885,169								41,022			
4620	CHICAGO	IL		02/10/2015		655,378								147,636			
4621	HOUSTON	TX		02/18/2015		5,225,614								228,171			
4622	DALLAS	TX		03/11/2015		1,372,819								38,601			
4623	STAFFORD	TX		01/08/2015		1,361,580								39,458			
4624	POOLER	GA		05/01/2015		1,245,856								24,545			
4629	CANTON	OH		02/23/2015		4,457,575								130,632			
4635	HEBRON	KY		02/27/2015		1,133,323								49,191			
4636	COLUMBIA	TN		03/17/2015		1,141,617								48,027			
4649	COSTA MESA	CA		01/20/2015		2,097,669								59,085			
4650	SPRING	TX		02/04/2015		1,980,363								57,562			
4653	WESLEY CHAPEL	FL		02/27/2015		1,839,319								77,542			
4654	PHOENIX	AZ		05/08/2015		1,924,237								55,323			
4660	DEER PARK	TX		03/03/2015		1,366,281								39,574			
4662	TEMPE	AZ		01/23/2015		692,625								19,647			
4664	INDIO	CA		01/29/2015		872,248								37,201			
4665	FLUSHING	NY		02/17/2015		4,018,192								113,547			
4667	SAN DIEGO	CA		02/13/2015		1,567,684								68,451			

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
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4668	PHOENIX	AZ		02/03/2015		3,330,752								97,338			
4669	SEATTLE	WA		05/07/2015		7,582,874								220,614			
4671	ROCKWALL	TX		04/23/2015		3,174,793								94,427			
4672	DOWNEY	CA		03/19/2015		1,620,218								68,162			
4673	GREECE	NY		02/27/2015		890,683								37,099			
4674	FREDONIA	NY		02/27/2015		750,280								31,251			
4678	ORMOND BEACH	FL		01/28/2015		1,339,159								132,186			
4680	ANN ARBOR	MI		03/26/2015		1,862,070								131,440			
4681	LOS ANGELES	CA		04/03/2015		922,076								40,063			
4683	CHARLOTTESVILLE	VA		02/13/2015		1,049,597								73,952			
4685	CHULA VISTA	CA		03/04/2015		1,529,557								66,315			
4687	BROOKFIELD	WI		03/31/2015		317,786								9,970			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,704,364								73,894			
4690	MURRIETA	CA		03/03/2015		991,668								41,899			
4692	COLUMBUS	OH		03/20/2015		1,345,377								56,112			
4693	PHOENIX	AZ		03/31/2015		6,132,659								172,233			
4694	LOS ANGELES	CA		02/18/2015		1,369,838								38,709			
4696	BISHOP	CA		02/27/2015		5,486,030								153,205			
4697	GERMANTOWN	TN		02/13/2015		1,647,863								59,850			
4698	ALBANY	GA		02/27/2015		1,253,411								72,488			
4700	PFLUGERVILLE	TX		04/22/2015		893,055								48,771			
4701	LAS VEGAS	NV		05/22/2015		6,008,222								177,497			
4702	FLORENCE	KY		03/30/2015		1,289,198								55,894			
4707	RIVERDALE	UT		04/13/2015		1,933,505								82,167			
4709	LOS ANGELES	CA		03/23/2015		1,230,873								29,712			
4712	CHICAGO	IL		04/13/2015		1,186,234								34,920			
4713	PACIFICA	CA		03/20/2015		1,368,830								39,595			
4714	KIRKLAND	WA		04/22/2015		3,513,141								149,943			
4716	LONG BEACH	CA		05/19/2015		1,508,311								44,402			
4718	BOULDER	CO		04/14/2015		1,231,858								36,263			
4719	OREM	UT		04/01/2015		2,638,188								78,580			
4721	LEWISVILLE	TX		03/17/2015		4,387,411								204,872			
4722	SPOKANE	WA		04/07/2015		3,067,862								132,644			
4723	HOUSTON	TX		05/22/2015		3,436,138								98,791			
4726	GLENDALE HEIGHTS	IL		06/05/2015		6,091,361								338,473			
4730	REDMOND	WA		04/22/2015		1,010,028								43,109			
4734	SCHERTZ	TX		06/23/2015		668,874								18,222			
4735	MESA	AZ		03/18/2015		810,807								56,914			
4736	CLIFTON PARK	NY		05/07/2015		1,582,278								68,229			
4739	BALTIMORE	MD		05/19/2015		12,404,968								967,771			
4741	CLEVELAND	OH		03/20/2015		584,748								16,716			
4747	JACKSONVILLE	FL		03/31/2015		1,789,159								125,238			
4750	INDIANAPOLIS	IN		08/28/2015		3,307,751								165,459			
4753	OCEANSIDE	CA		06/02/2015		780,493								21,965			
4754	SAN FRANCISCO	CA		06/30/2015		3,495,060								241,419			
4755	AUSTIN	TX		04/30/2015		3,991,644								116,930			
4760	TRACY	CA		05/15/2015		913,688								27,024			
4762	SUN VALLEY	CA		04/15/2015		938,847								65,002			
4763	WOODLAND HILLS	CA		06/01/2015		2,112,852								145,273			
4764	BUCKEYE	AZ		04/15/2015		6,666,847								194,650			
4766	CATHEDRAL CITY	CA		04/09/2015		1,596,069								47,206			
4767	MILL CREEK	WA		05/28/2015		3,746,647								158,505			
4768	MOUNT VERNON	OH		05/12/2015		969,720								41,025			
4769	FORT PIERCE	FL		06/22/2015		4,035,231								277,140			
4770	TUKWILA	WA		05/21/2015		1,268,663								62,526			
4771	ATASCADERO	CA		05/14/2015		4,674,339								322,126			
4773	FORTUNA	CA		04/16/2015		1,143,128								48,411			
4774	HOUSTON	TX		07/09/2015		4,439,748								184,705			
4776	DEPEW	NY		12/14/2015		2,131,091								137,495			
4777	HOUSTON	TX		05/06/2015		750,489								20,498			

SCHEDULE B - PART 3

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

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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
4783	GREENDALE	WI		05/01/2015		1,464,746								41,768			
4784	ATLANTA	GA		05/19/2015		1,139,128								236,605			
4785	SANTA BARBARA	CA		06/11/2015		2,690,688								57,366			
4788	CHICAGO	IL		05/28/2015		2,727,602								77,957			
4789	BAKERSFIELD	CA		05/20/2015		5,679,249								488,706			
4791	PASSAIC	NJ		04/30/2015		3,656,606								105,759			
4795	AUSTIN	TX		05/22/2015		861,328								44,034			
4796	VANCOUVER	WA		06/09/2015		2,568,986								74,211			
4797	SAN DIEGO	CA		06/23/2015		7,512,451								317,516			
4798	PERRYSBURG	OH		05/21/2015		936,377								39,066			
4799	SACRAMENTO	CA		06/11/2015		3,069,110								73,149			
4801	ALBERTVILLE	AL		09/04/2015		4,368,452								697,842			
4803	HOUSTON	TX		05/22/2015		2,515,045								105,662			
4809	ORANGE	CA		05/22/2015		2,755,317								77,356			
4813	SAN MATEO	CA		09/28/2015		3,238,630								90,381			
4814	SAN MATEO	CA		09/28/2015		1,387,984								38,735			
4818	MONROE	OH		11/05/2015		1,427,288								156,620			
4825	HOUSTON	TX		05/19/2015		3,292,438								96,467			
4826	SALT LAKE CITY	UT		05/28/2015		2,027,073								85,906			
4831	VERNON HILLS	IL		06/24/2015		2,955,141								126,544			
4832	PARAMUS	NJ		06/25/2015		6,074,730								129,905			
4833	STOCKTON	CA		09/21/2015		1,155,674								32,564			
4834	PORT ST LUCIE	FL		05/20/2015		1,964,192								58,164			
4837	APPLE VALLEY	CA		06/03/2015		3,486,078								100,823			
4839	CLEVELAND	OH		06/15/2015		1,324,824								37,192			
4840	HOUSTON	TX		05/21/2015		2,464,541								105,356			
4844	VENICE	CA		06/05/2015		2,017,928								59,556			
4845	CAROL STREAM	IL		08/03/2015		966,609								27,995			
4846	SAN DIMAS	CA		05/29/2015		2,009,871								59,516			
4847	VAN NUYS	CA		05/29/2015		2,009,871								59,516			
4850	LOMBARD	IL		06/18/2015		3,330,587								230,058			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,522,974								45,369			
4852	MISSOULA	MT		09/30/2015		14,781,567								420,040			
4856	TOOELE	UT		06/25/2015		3,301,609								143,234			
4857	SEATTLE	WA		08/19/2015		9,003,337								250,753			
4863	EL PASO	TX		05/21/2015		3,080,677								131,695			
4864	GILBERT	AZ		07/15/2015		4,784,353								136,741			
4867	COLUMBUS	OH		07/14/2015		1,949,884								82,197			
4869	OREM	UT		06/29/2015		1,143,374								34,060			
4870	SAN DIEGO	CA		03/01/2016		9,244,373								591,447			
4871	SAN DIEGO	CA		06/17/2015		5,507,516								158,343			
4872	BRADENTON	FL		07/16/2015		1,479,887								89,108			
4881	POTEAU	OK		06/30/2015		8,867,568								604,847			
4884	WESTMINSTER	CA		07/31/2015		4,151,807								115,159			
4888	CORONA	CA		05/20/2015		2,107,599								44,625			
4891	HOUSTON	TX		08/14/2015		1,068,508								44,337			
4893	HOUSTON	TX		05/21/2015		1,481,013								192,909			
4894	LAS VEGAS	NV		05/21/2015		1,904,160								248,026			
4900	WEST PALM BEACH	FL		06/10/2015		1,480,960								69,955			
4901	CHICAGO	IL		06/10/2015		1,364,488								59,247			
4902	HEBRON	KY		08/28/2015		3,021,566								227,803			
4906	VENICE	CA		07/09/2015		5,043,773								86,372			
4908	MARYSVILLE	WA		07/06/2015		2,250,338								65,476			
4909	SALEM	OR		06/09/2015		3,585,792								106,182			
4910	SANDY	UT		07/02/2015		841,995								35,494			
4911	TRACY	CA		07/08/2015		2,204,413								64,140			
4913	SEATTLE	WA		07/09/2015		2,758,337								79,402			
4916	KENT	WA		07/24/2015		2,299,911								65,812			
4921	NORTHRIDGE	CA		08/10/2015		3,001,796								82,263			
4923	HOUSTON	TX		09/22/2015		3,334,313								92,043			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4925	BEAVERTON	OR		07/29/2015		1,123,267								128,813			
4926	WORTHINGTON	OH		10/01/2015		2,866,984								80,494			
4927	WAYNE	NJ		08/03/2015		4,444,489								182,149			
4928	VALENCIA	CA		07/30/2015		925,388								90,247			
4929	ELK RIVER	MN		07/16/2015		983,899								27,455			
4932	GEORGETOWN	TX		08/12/2015		1,551,762								150,415			
4934	ELMHURST	IL		02/02/2016		2,858,179								75,924			
4936	FORSYTH	GA		07/22/2015		1,776,334								73,770			
4937	SAN DIEGO	CA		07/15/2015		2,397,171								74,451			
4938	SAN DIEGO	CA		07/15/2015		1,753,942								48,357			
4939	NAMPA	ID		06/29/2015		3,163,153								92,028			
4940	SAN ANTONIO	TX		06/29/2015		2,544,275								74,022			
4941	PHOENIX	AZ		07/17/2015		1,138,604								221,542			
4943	THOUSAND OAKS	CA		12/02/2015		2,044,500								57,789			
4946	TRACY	CA		09/25/2015		2,034,202								57,250			
4947	WOODINVILLE	WA		07/22/2015		8,405,348								299,674			
4949	WHITE LAKE	MI		07/27/2015		1,291,333								53,912			
4950	OAK CREEK	WI		09/11/2015		2,723,777								76,374			
4951	MARIETTA	GA		07/21/2015		2,216,874								93,124			
4965	UNIVERSAL CITY	TX		07/30/2015		2,372,850								173,276			
4969	SAN MATEO	CA		09/21/2015		1,341,547								54,837			
4970	LITTLE ROCK	AR		09/23/2015		364,961								46,743			
4973	TUKWILA	WA		09/28/2015		1,155,427								32,636			
4974	WATERFORD	MI		07/27/2015		599,072								25,011			
4975	SAN FRANCISCO	CA		09/21/2015		1,788,730								73,116			
4976	LUFKIN	TX		10/19/2015		5,565,490								136,066			
4977	CYPRESS	TX		07/20/2015		3,181,578								131,548			
4978	AUBURN	WA		06/19/2015		4,271,161								289,495			
4979	HUTTO	TX		07/01/2015		1,059,639								45,060			
4984	CHAGRIN FALLS	OH		07/31/2015		1,777,987								48,725			
4987	RAYMORE	MO		10/01/2015		1,659,141								67,647			
4988	DOWNEY	CA		06/30/2015		4,405,505								126,811			
4992	MILWAUKEE	WI		07/22/2015		5,075,409								338,507			
4995	CANOGA PARK	CA		10/01/2015		668,658								27,996			
4998	WILLOUGHBY	OH		08/13/2015		1,160,987								47,117			
4999	HOUMA	LA		08/13/2015		815,067								54,151			
5000	INDEPENDENCE	MO		07/29/2015		862,328								57,815			
5001	BEACH CITY	TX		07/29/2015		775,339								51,983			
5003	BOLINGBROOK	IL		08/28/2015		1,605,816								65,694			
5004	BEND	OR		07/31/2015		595,524								79,189			
5005	CEDAR PARK	TX		08/26/2015		945,871								38,627			
5007	RIALTO	CA		08/26/2015		3,690,850								104,239			
5009	PORTLAND	OR		08/26/2015		1,647,480								68,300			
5010	STAFFORD	TX		12/01/2015		3,248,406								91,236			
5014	MOBILE	AL		10/08/2015		627,427								25,697			
5022	TRACY	CA		10/02/2015		1,061,673								237,136			
5024	BECKLEY	WV		12/08/2015		6,364,483								265,677			
5025	TUCSON	AZ		09/28/2015		1,385,624								39,422			
5027	ATLANTA	GA		09/17/2015		2,273,651								61,331			
5028	ANN ARBOR	MI		10/13/2015		4,039,843								163,391			
5029	CINCINNATI	OH		08/14/2015		2,235,627								62,310			
5030	GLEN HEAD	NY		08/06/2015		1,710,135								46,674			
5031	CLAREMONT	CA		09/22/2015		951,716								37,736			
5032	CHINO	CA		10/05/2015		1,044,418								28,624			
5034	PENNSAUKEN	NJ		08/27/2015		979,113								40,735			
5036	ALHAMBRA	CA		12/01/2015		2,883,006								187,664			
5037	JACKSONVILLE BEACH	FL		09/18/2015		680,399								18,896			
5038	TALLAHASSEE	FL		09/15/2015		1,434,928								57,409			
5041	KIRKLAND	WA		09/16/2015		2,442,730								67,023			
5045	FEDERAL WAY	WA		09/10/2015		1,432,141								58,176			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5046	LAS VEGAS	NV		09/03/2015		1,945,351								186,939			
5049	COSTA MESA	CA		10/23/2015		1,991,868								80,923			
5050	SAN DIEGO	CA		10/23/2015		2,359,554								155,610			
5051	SAN DIEGO	CA		10/23/2015		1,070,226								70,580			
5052	SAN DIEGO	CA		10/23/2015		2,023,720								82,217			
5054	CLINTON	CT		10/13/2015		3,933,345								105,715			
5055	OAK LAWN	IL		09/14/2015		1,485,592								39,829			
5056	REDMOND	WA		10/20/2015		1,211,953								49,017			
5057	ROSEVILLE	MI		09/11/2015		2,204,741								92,883			
5059	PORTLAND	OR		09/28/2015		949,777								62,384			
5060	PASADENA	CA		10/14/2015		3,590,568								145,351			
5062	ALBUQUERQUE	NM		12/31/2015		2,207,276								90,291			
5063	COLORADO SPRINGS	CO		09/23/2015		923,034								61,094			
5064	RANCHO CORDOVA	CA		09/14/2015		2,535,495								75,132			
5065	FUQUAY VARINA	NC		08/21/2015		1,314,402								45,836			
5067	MARION	IA		09/28/2015		1,655,722								67,318			
5068	CHANDLER	TX		09/25/2015		592,662								76,539			
5070	DALLAS	TX		09/10/2015		3,327,276								94,095			
5071	SYRACUSE	NY		10/15/2015		3,435,930								135,382			
5072	BAKERSFIELD	CA		11/20/2015		3,357,440								215,940			
5073	GEORGETOWN	TX		09/08/2015		2,511,409								100,386			
5074	FULLERTON	CA		11/06/2015		1,326,488								26,092			
5075	LEXINGTON	KY		10/15/2015		3,231,874								130,713			
5079	PASADENA	CA		10/02/2015		2,963,216								119,632			
5084	VENTURA	CA		09/29/2015		1,244,904								36,105			
5085	RESEDA	CA		09/29/2015		501,923								33,694			
5086	SOUTHLAKE	TX		09/30/2015		2,729,126								76,346			
5089	CHESAPEAKE	VA		10/09/2015		1,684,348								40,959			
5090	BRONX	NY		10/29/2015		2,673,770								114,382			
5091	HIGHLANDS RANCH	CO		10/16/2015		1,108,725								32,125			
5092	TUCSON	AZ		09/24/2015		1,343,404								54,328			
5094	WORTHINGTON	OH		12/09/2015		3,025,422								81,921			
5095	DUBLIN	OH		12/09/2015		2,885,787								78,140			
5096	ROCKLIN	CA		09/01/2015		2,583,001								140,546			
5097	RIVERSIDE	CA		09/24/2015		2,957,894								83,548			
5098	ROUND LAKE BEACH	IL		10/09/2015		1,585,438								42,663			
5099	CHESAPEAKE	VA		10/20/2015		1,720,404								44,896			
5101	LOS ANGELES	CA		10/14/2015		3,075,920								61,639			
5103	GROVETOWN	GA		05/19/2016		1,552,353								42,060			
5105	CLEARLAKE	CA		10/16/2015		3,582,853								147,527			
5106	SAINT LOUIS	MO		11/20/2015		1,573,992								198,834			
5107	O FALLON	MO		11/20/2015		1,573,992								198,834			
5109	ST PETERSBURG	FL		12/14/2015		6,654,200								129,305			
5114	IRVINE	CA		10/16/2015		4,752,676								193,953			
5115	FRESNO	CA		11/10/2015		12,996,266								617,860			
5116	SULPHUR	LA		11/30/2015		845,262								55,882			
5117	MONONA	WI		09/29/2015		3,682,669								246,635			
5118	CHULA VISTA	CA		12/09/2015		5,704,601								370,280			
5120	SAN FRANCISCO	CA		10/23/2015		1,210,087								181,235			
5122	ROSEMONT	IL		10/20/2015		1,569,750								103,585			
5124	MIDVALE	UT		10/27/2015		741,481								20,721			
5125	SALT LAKE CITY	UT		10/28/2015		2,378,365								219,273			
5126	INDIANAPOLIS	IN		10/16/2015		1,346,968								89,254			
5127	WEST JORDAN	UT		10/19/2015		1,571,398								51,049			
5128	MILWAUKEE'	WI		10/02/2015		4,158,417								273,782			
5130	LOS ANGELES	CA		11/04/2015		973,529								27,676			
5132	VALLEY CENTER	CA		11/04/2015		6,276,313								255,695			
5142	KENMORE	WA		10/09/2015		1,614,116								46,701			
5143	CHARLOTTE	NC		02/16/2016		1,003,517								28,075			
5148	NASHVILLE	TN		11/19/2015		636,725								41,199			

SCHEDULE B - PART 3

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

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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
5149	ANAHEIM	CA		11/10/2015		2,245,542								92,239			
5154	FRESNO	CA		11/30/2015		3,488,463								95,271			
5158	VALLEY STREAM	NY		11/25/2015		1,949,797								127,070			
5162	GROVE CITY	OH		01/22/2016		7,013,950								195,437			
5165	MAPLE VALLEY	WA		12/15/2015		6,901,022								222,944			
5168	COLORADO SPRINGS	CO		12/31/2015		2,050,123								56,000			
5169	RIDGEFIELD	WA		11/02/2015		2,004,803								81,760			
5170	LAS VEGAS	NV		12/03/2015		1,786,317								116,508			
5174	LYNNWOOD	WA		01/11/2016		1,768,322								49,077			
5175	NAVASOTA	TX		10/19/2015		1,687,496								110,630			
5176	BIRMINGHAM	AL		11/10/2015		1,346,614								54,464			
5180	SANTA ANA	CA		11/30/2015		613,537								24,287			
5181	LAKE WORTH	FL		11/30/2015		586,469								23,215			
5182	LAS VEGAS	NV		12/15/2015		3,262,158								67,142			
5183	FORT WORTH	TX		12/02/2015		1,332,016								53,414			
5188	ALBANY	OR		12/02/2015		6,280,495								260,302			
5189	DUNCANVILLE	TX		12/04/2015		1,716,450								71,680			
5191	TROY	MI		12/28/2015		2,705,707								109,685			
5195	FORT WAYNE	IN		11/19/2015		2,019,635								83,407			
5199	MOUNT WASHINGTON	KY		12/29/2015		7,573,898								488,658			
5200	MILWAUKEE	WI		11/20/2015		3,183,240								206,092			
5202	DENVILLE	NJ		12/17/2015		3,541,463								96,619			
5203	INDIALANTIC	FL		12/07/2015		832,414								33,674			
5204	ALBUQUERQUE	NM		12/18/2015		3,167,452								86,840			
5206	DENTON	TX		12/07/2015		1,701,859								110,799			
5213	FAIR OAKS	CA		11/30/2015		1,477,394								62,225			
5216	COSTA MESA	CA		02/01/2016		4,491,991								120,782			
5217	MILWAUKEE	WI		12/22/2015		3,580,839								198,727			
5222	LOS ANGELES	CA		12/29/2015		2,082,483								61,777			
5224	THORNTON	CO		12/23/2015		1,403,301								73,481			
5225	WEST CHESTER	OH		12/30/2015		3,799,947								102,910			
5227	LOS ANGELES	CA		12/07/2015		940,358								23,186			
5229	SANDY	UT		01/08/2016		5,951,767								166,803			
5230	BURBANK	CA		12/29/2015		4,769,730								196,876			
5231	FEDERAL WAY	WA		04/04/2016		8,453,705								341,945			
5232	TORRANCE	CA		01/07/2016		3,920,648								94,920			
5233	HOUSTON	TX		02/22/2016		1,588,733								43,797			
5235	COLUMBUS	OH		12/29/2015		3,986,042								155,537			
5237	FIRESTONE	CO		12/23/2015		1,176,398								62,437			
5238	SALT LAKE CITY	UT		12/29/2015		4,494,964								262,520			
5239	FARMINGTON	NM		12/29/2015		1,815,274								106,018			
5242	EAST LIVERPOOL	OH		12/17/2015		894,953								57,776			
5246	WOOSTER	OH		12/17/2015		733,009								47,321			
5247	NEW KENSINGTON	PA		12/17/2015		886,430								57,226			
5251	CUYAHOGA FALLS	OH		02/11/2016		936,433								25,123			
5254	CHICAGO	IL		01/26/2016		3,744,091								98,698			
5255	LIBERTY	MO		12/15/2015		1,639,431								33,639			
5257	ONTARIO	CA		12/28/2015		4,873,687								312,361			
5259	AKRON	OH		12/29/2015		1,083,212								43,595			
5267	SAN RAFEAL	CA		03/11/2016		3,559,043								138,762			
5268	ROMEOVILLE	IL		06/06/2016		2,817,888								170,598			
5269	BOISE	ID		03/10/2016		2,011,897								76,858			
5270	FEDERAL WAY	WA		01/26/2016		3,737,178								100,983			
5273	SWANSEA	MA		02/24/2016		1,995,840								80,318			
5278	JACKSONVILLE	FL		02/02/2016		1,359,994								53,815			
5279	MENASHA	WI		02/19/2016		1,333,812								36,007			
5282	MARION	IN		02/09/2016		924,727								25,028			
5283	LANCASTER	OH		02/09/2016		1,195,606								32,360			
5285	CONROE	TX		02/29/2016		1,191,819								32,352			
5286	CARSON CITY	NV		02/01/2016		1,524,512								29,054			

SCHEDULE B - PART 3

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

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5287	NEWPORT NEWS	VA		04/11/2016		2,798,980								181,282			
5293	CASPER	WY		08/11/2016		7,758,542								284,040			
5294	DEERFIELD BEACH	FL		02/01/2016		2,068,169								50,405			
5296	REDWOOD CITY	CA		02/18/2016		4,316,522								117,683			
5297	TUCSON	AZ		01/29/2016		1,510,816								43,453			
5300	PLANO	TX		01/29/2016		6,901,397								190,892			
5304	KISSIMMEE	FL		08/01/2016		6,108,656								157,732			
5307	SALT LAKE CITY	UT		03/22/2016		3,332,796								67,559			
5308	SIMSBURY	CT		01/27/2016		2,062,502								80,869			
5310	EUGENE	OR		03/02/2016		4,213,184								113,314			
5311	UNION GAP	WA		03/21/2016		5,194,926								326,467			
5312	LAS VEGAS	NV		03/01/2016		2,574,490								69,327			
5315	MISHAWAKA	IN		02/17/2016		846,078								33,186			
5316	CLEVELAND	OH		02/17/2016		738,726								28,976			
5317	SALT LAKE CITY	UT		02/11/2016		1,028,857								28,050			
5323	OKLAHOMA CITY	OK		03/23/2016		882,394								27,464			
5327	STERLING	VA		03/15/2016		4,591,131								291,050			
5330	LOS ANGELES	CA		04/06/2016		4,312,740								276,936			
5331	ATLANTA	GA		04/22/2016		7,483,966								213,998			
5333	MESA	AZ		11/04/2016		1,757,228								47,398			
5335	DEARBORN	MI		03/07/2016		764,442								92,448			
5338	EMERYVILLE	CA		05/06/2016		2,586,846								68,416			
5339	DENVER	CO		03/03/2016		4,336,701								117,268			
5340	MIDVALE	UT		04/06/2016		3,880,264								99,946			
5345	MIAMI	FL		03/31/2016		2,616,413								74,044			
5348	MIAMI	FL		03/31/2016		2,102,475								59,500			
5350	SANTA CRUZ	CA		05/02/2016		5,656,850								153,389			
5351	PLANO	TX		04/08/2016		1,758,441								48,576			
5354	LOS ANGELES	CA		03/31/2016		4,096,275								82,389			
5355	EUGENE	OR		04/12/2016		3,467,258								138,671			
5357	CUTLER BAY	FL		04/15/2016		2,732,401								108,515			
5358	CHARLOTTE	NC		04/13/2016		1,688,103								46,633			
5359	PUYALLUP	WA		03/16/2016		2,027,523								80,151			
5360	GOODYEAR	AZ		04/27/2016		1,094,291								44,008			
5361	LA PORTE	TX		04/20/2016		1,416,305								55,866			
5364	VANCOUVER	WA		05/10/2016		4,879,185								196,041			
5365	CHARLOTTE	NC		04/15/2016		2,082,057								132,153			
5368	ANAHEIM	CA		04/15/2016		3,244,909								97,279			
5370	RICHLAND	WA		04/12/2016		2,900,722								80,591			
5371	COLORADO SPRINGS	CO		04/22/2016		1,187,365								140,338			
5373	TUCSON	AZ		04/18/2016		1,378,349								39,996			
5374	KEENE	NH		09/30/2016		1,444,579								39,530			
5377	AMARILLO	TX		09/30/2016		899,901								24,626			
5380	REDONDO BEACH	CA		04/12/2016		2,886,020								48,432			
5382	PHOENIX	AZ		03/11/2016		2,183,120								87,741			
5386	PETALUMA	CA		04/05/2016		1,591,439								43,943			
5387	KIRKLAND	WA		05/03/2016		2,513,848								101,263			
5391	MURRIETA	CA		05/05/2016		1,695,077								66,719			
5392	CORNING	CA		05/05/2016		2,811,020								78,619			
5396	ESCONDIDO	CA		05/18/2016		1,039,060								26,472			
5397	LA MESA	CA		05/18/2016		1,039,060								26,472			
5402	DUBLIN	OH		04/18/2016		4,579,905								123,417			
5403	VIRGINIA BEACH	VA		05/24/2016		1,872,345								55,165			
5405	ELK GROVE	CA		05/02/2016		2,858,616								58,746			
5406	GREELEY	CO		05/04/2016		1,594,417								100,264			
5407	SAN ANTONIO	TX		04/13/2016		1,873,178								73,887			
5410	SAN JACINTO	CA		07/08/2016		1,541,411								118,377			
5411	BILLINGS	MT		04/25/2016		2,343,055								148,443			
5414	SOUTHAVEN	MS		05/27/2016		6,152,082								385,496			
5415	LOGAN	UT		04/25/2016		1,125,105								31,196			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5416	CONSHOHOCKEN	PA		04/19/2016		1,151,651								45,682			
5420	GEORGETOWN	TX		06/20/2016		1,404,037								86,961			
5421	IRVING	TX		05/02/2016		3,931,636								244,517			
5422	SANTA ROSA	CA		06/29/2016		2,447,714								67,522			
5423	SACRAMENTO	CA		04/29/2016		3,499,720								97,881			
5425	LOS ANGELES	CA		07/28/2016		4,217,347								83,780			
5427	ROCK HILL	SC		05/20/2016		2,386,849								92,128			
5428	HOUSTON	TX		08/10/2016		6,155,543								159,145			
5429	PHILIPSBURG	PA		05/31/2016		415,214								28,083			
5430	SEATTLE	WA		03/31/2016		9,380,638								251,749			
5438	DARIEN	IL		07/15/2016		1,828,712								98,133			
5439	SANTA ANA	CA		08/05/2016		12,899,388								302,485			
5441	LONG BEACH	CA		03/31/2016		2,106,507								58,094			
5450	MISSOURI CITY	TX		06/24/2016		1,695,689								46,313			
5455	BOSSIER CITY	LA		06/10/2016		1,696,634								66,162			
5456	BOSSIER CITY	LA		06/06/2016		2,338,604								91,197			
5457	THOUSAND OAKS	CA		08/02/2016		3,024,358								80,803			
5458	LOWELL	MA		05/26/2016		1,628,743								63,161			
5459	HUDSON	NH		05/26/2016		665,261								25,798			
5464	SACRAMENTO	CA		07/29/2016		4,587,449								281,199			
5470	TACOMA	WA		06/08/2016		1,573,065								43,372			
5472	EL PASO	TX		05/16/2016		1,130,676								29,953			
5477	SAINT ALBANS	WV		05/11/2016		3,120,414								120,780			
5478	HOUSTON	TX		06/30/2016		3,709,416								114,702			
5482	SANTA ANA	CA		06/24/2016		1,387,064								36,947			
5483	VENETA	OR		06/10/2016		1,177,981								31,128			
5484	SACRAMENTO	CA		04/29/2016		2,818,403								75,949			
5486	PALMDALE	CA		06/20/2016		4,390,911								180,317			
5487	RENO	NV		07/01/2016		4,908,423								195,691			
5488	MILWAUKEE	WI		05/06/2016		5,311,830								329,693			
5493	PHOENIX	AZ		06/30/2016		7,994,163								483,710			
5495	GRANADA HILLS	CA		06/27/2016		1,557,906								41,082			
5496	ANAHEIM	CA		06/08/2016		1,608,734								62,837			
5497	LOS ANGELES	CA		07/28/2016		2,396,914								47,315			
5498	SUWANEE	GA		06/06/2016		4,173,655								196,669			
5499	NEWPORT BEACH	CA		07/26/2016		1,539,488								28,008			
5500	SANDY	UT		06/29/2016		6,402,243								176,390			
5502	BAKERSFIELD	CA		09/12/2016		3,409,898								93,428			
5504	RIVERSIDE	CA		07/22/2016		1,233,915								76,118			
5508	LAKE OSWEGO	OR		06/15/2016		1,508,511								41,005			
5510	GREENSBORO	NC		07/06/2016		4,054,524								471,762			
5512	NEW YORK	NY		06/22/2016		5,162,153								148,890			
5514	MONROE	WI		06/13/2016		1,756,931								108,065			
5516	ROCKLIN	CA		06/15/2016		1,507,773								40,975			
5517	COLUMBUS	OH		06/24/2016		1,277,453								50,037			
5518	PHOENIX	AZ		05/31/2016		2,355,637								147,792			
5519	PLACENTIA	CA		06/06/2016		2,011,652								39,285			
5521	MILWAUKEE	WI		06/30/2016		5,712,800								350,273			
5522	ENGLEWOOD	FL		06/22/2016		1,378,300								54,088			
5524	LITTLE ROCK	AR		07/27/2016		7,017,477								326,716			
5525	CHIPLEY	FL		07/27/2016		5,328,925								248,101			
5526	LAKE CHARLES	LA		07/11/2016		2,000,866								55,058			
5532	LEXINGTON	NC		07/29/2016		1,381,389								54,405			
5533	SEATTLE	WA		06/30/2016		1,675,756								32,986			
5535	LOS ANGELES	CA		07/07/2016		1,601,221								40,119			
5536	SAN FRANCISCO	CA		07/08/2016		1,793,877								48,717			
5537	ELGIN	IL		06/30/2016		6,566,614								190,801			
5538	POOLER	GA		06/30/2016		1,508,511								40,689			
5540	HOUSTON	TX		07/07/2016		5,645,286								157,090			
5542	REDDING	CA		07/14/2016		2,206,350								88,532			

SCHEDULE B - PART 3

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

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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
5545	FREMONT	CA		07/11/2016		1,409,921								87,086			
5547	SEATTLE	WA		07/05/2016		9,667,177								192,103			
5548	SHERWOOD	OR		08/01/2016		4,374,398								172,283			
5549	GRAND FORKS	ND		09/01/2016		2,221,921								84,905			
5551	AMBOY	IL		09/02/2016		3,765,499								229,813			
5553	LAS VEGAS	NV		07/14/2016		2,169,091								188,013			
5555	TUCSON	AZ		07/14/2016		1,101,353								43,746			
5556	THE WOODLANDS	TX		08/02/2016		4,253,667								113,362			
5559	HOUSTON	TX		08/01/2016		2,213,090								85,945			
5560	LAS VEGAS	NV		06/02/2017		4,631,814								258,930			
5561	STOCKTON	CA		09/15/2016		2,361,019								65,787			
5564	BEATRICE	NE		07/29/2016		670,355								25,259			
5567	TACOMA	WA		08/01/2016		2,077,450								56,277			
5568	BROOK PARK	OH		07/01/2016		1,230,054								141,693			
5571	DOVER	DE		11/23/2016		8,167,927								207,446			
5573	BISMARCK	ND		08/01/2016		3,961,304								109,342			
5577	LOVELAND	CO		08/11/2016		5,900,912								160,253			
5578	PLYMOUTH	MI		08/12/2016		2,077,512								81,818			
5581	MEMPHIS	TN		08/18/2016		1,679,154								104,370			
5584	ANCHORAGE	AK		12/01/2016		11,250,312								665,157			
5586	ATHENS	GA		09/09/2016		1,866,948								51,245			
5588	WOODINVILLE	WA		08/05/2016		1,858,926								37,163			
5591	LYNDEN	WA		08/15/2016		2,025,991								125,456			
5592	RALEIGH	NC		08/01/2016		2,968,806								94,963			
5593	MARBLE FALLS	TX		07/08/2016		5,386,702								107,010			
5595	BREMERTON	WA		08/17/2016		3,046,504								120,205			
5596	SIOUX FALLS	SD		08/31/2016		2,756,567								110,407			
5597	MAMMOTH LAKES	CA		09/29/2016		3,804,444								193,976			
5598	IRVING	TX		09/30/2016		6,628,373								182,527			
5600	CAMPBELL	CA		08/26/2016		1,201,047								46,991			
5602	MILWAUKEE	WI		08/26/2016		3,500,508								213,453			
5604	DUBLIN	CA		09/16/2016		3,111,638								190,597			
5606	SPRINGFIELD	OR		09/01/2016		4,381,031								174,652			
5607	ASHLAND	OH		09/30/2016		5,662,704								975,864			
5609	MOUNT VERNON	OH		10/07/2016		7,170,197								271,633			
5610	ROME	GA		08/15/2016		518,335								31,647			
5615	SPARKS	NV		09/28/2016		2,257,786								89,426			
5618	SEATTLE	WA		09/08/2016		5,838,993								169,925			
5619	DAVENPORT	FL		08/10/2016		4,621,342								179,960			
5620	MARIETTA	GA		09/07/2016		3,725,529								420,695			
5623	MCKINNEY	TX		09/29/2016		1,420,897								38,882			
5624	SAN FRANCISCO	CA		09/13/2016		5,420,734								333,105			
5626	SAN ANTONIO	TX		09/01/2016		2,417,683								67,366			
5633	NORTH LAS VEGAS	NV		10/03/2016		1,819,800								6,839			
5636	VICTORIA	TX		10/04/2016		2,599,041								293,230			
5640	FIFE	WA		10/31/2016		1,697,695								34,298			
5641	JEFFERSON CITY	MO		11/04/2016		3,689,983								410,701			
5645	PHOENIX	AZ		09/30/2016		2,576,841								158,449			
5647	BROOKLYN	NY		12/22/2016		125,009,655								1,056,830			
5649	LIVINGSTON	TN		10/14/2016		1,384,388								46,887			
5651	AURORA	OR		10/26/2016		1,368,070								54,399			
5652	BROOKLYN	NY		10/21/2016		8,060,974								223,552			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		6,118,031								194,176			
5658	HAMBURG	NY		10/14/2016		1,005,681								60,859			
5659	WEST SENECA	NY		10/14/2016		1,139,772								68,974			
5663	VENICE	CA		09/30/2016		1,888,027								54,653			
5670	BOZEMAN	MT		10/28/2016		2,321,693								90,932			
5672	MANSFIELD	TX		01/11/2017		1,919,308								75,160			
5676	ALBANY	OR		11/01/2016		4,683,156								288,021			
5679	ALSIP	IL		09/28/2016		3,405,014								95,544			

SCHEDULE B - PART 3

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

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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
5680	MESA	AZ		12/01/2016		1,855,396								50,212			
5681	HOUSTON	TX		11/07/2016		2,652,261								75,045			
5682	ATLANTA	GA		09/30/2016		1,515,623								41,475			
5683	NOVI	MI		11/01/2016		2,084,074								58,895			
5685	FRIENDSWOOD	TX		10/04/2016		5,416,327								149,151			
5686	LINCOLN	NE		10/19/2016		1,021,945								39,837			
5687	HYATTSVILLE	MD		02/16/2017		2,825,402								75,207			
5688	BOWIE	MD		02/16/2017		3,208,508								85,404			
5691	LAS VEGAS	NV		10/25/2016		2,464,810								68,786			
5692	BOWLING GREEN	KY		09/30/2016		2,578,177								59,713			
5694	SAN JOSE	CA		11/01/2016		4,969,110								880,515			
5695	CINCINNATI	OH		11/07/2016		1,300,148								50,922			
5696	FOLSOM	CA		10/07/2016		2,369,140								66,532			
5699	DOWNEY	CA		12/07/2016		4,855,895								129,753			
5701	BURLINGAME	CA		11/15/2016		8,173,938								172,061			
5702	BEDFORD	TX		09/29/2016		1,064,903								41,822			
5703	JACKSONVILLE	FL		10/28/2016		2,109,403								84,193			
5704	SANTA CLARITA	CA		11/16/2016		1,860,890								73,593			
5709	COLORADO SPRINGS	CO		11/07/2016		2,156,708								60,188			
5710	AKRON	OH		11/17/2016		1,568,319								43,256			
5713	RIVERSIDE	CA		11/01/2016		6,742,997								182,341			
5714	SPRINGDALE	AR		10/28/2016		2,793,026								80,249			
5716	BEDFORD HEIGHTS	OH		11/17/2016		1,402,248								247,530			
5717	FAYETTEVILLE	NC		12/01/2016		4,408,474								269,938			
5719	SPENCERPORT	NY		11/01/2016		3,797,220								192,336			
5721	GEORGETOWN	TX		11/04/2016		3,611,131								219,013			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,656,152								73,292			
5727	KNOXVILLE	TN		11/28/2016		2,849,487								79,590			
5729	PORTLAND	OR		12/01/2016		9,249,140								185,946			
5736	PALOS HEIGHTS	IL		11/04/2016		1,950,681								76,184			
5738	BONNEY LAKE	WA		11/16/2016		3,868,053								176,184			
5742	DUARTE	CA		11/21/2016		2,331,378								89,604			
5743	PORTLAND	OR		11/28/2016		2,606,634								102,403			
5744	WINSTON SALEM	NC		11/01/2016		3,614,584								221,443			
5745	RENO	NV		11/10/2016		1,704,914								103,267			
5750	ANCHORAGE	AK		11/16/2016		2,794,459								77,075			
5755	CLEMSON	SC		11/10/2016		3,791,459								106,076			
5759	BOZEMAN	MT		11/22/2016		1,211,783								73,207			
5761	MACON	GA		11/14/2016		3,527,862								97,837			
5766	BURLINGAME	CA		06/09/2017		6,200,253								222,832			
5767	DES PERES	MO		11/30/2016		6,107,791								367,069			
5769	DRAPER	UT		11/04/2016		2,657,188								49,532			
5770	EAST ELMHURST	NY		12/12/2016		2,380,951								65,645			
5775	ELGIN	IL		12/06/2016		3,438,245								89,748			
5777	VIRGINIA BEACH	VA		11/14/2016		2,155,439								59,626			
5778	JEFFERSONVILLE	IN		11/03/2016		11,414,300								300,155			
5783	KNOXVILLE	TN		12/06/2016		2,852,086								78,367			
5785	TROY	AL		12/05/2016		3,860,864								323,778			
5786	WICHITA FALLS	TX		12/05/2016		1,502,937								163,260			
5788	WARRENSBURG	MO		12/05/2016		2,671,888								290,241			
5789	MARION	NC		01/04/2017		4,193,071								348,205			
5790	FORT WASHINGTON	MD		02/02/2017		1,563,575								165,897			
5793	WAYNE	MI		03/13/2017		3,839,370								101,637			
5795	RICHMOND	VA		12/08/2016		5,909,492								160,468			
5796	HOUSTON	TX		11/23/2016		4,936,086								298,592			
5798	BERKELEY	CA		01/03/2017		955,623								24,654			
5799	AMERICAN FORK	UT		11/30/2016		6,840,215								190,336			
5800	WHITTIER	CA		12/29/2016		3,539,594								89,335			
5801	CARMEL	IN		12/21/2016		2,467,337								266,030			
5803	EAGAN	MN		12/01/2016		1,451,314								39,127			

SCHEDULE B - PART 3

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

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5806	YPSILANTI	MI		12/23/2016		1,087,897								64,721			
5809	BOISE	ID		11/18/2016		1,901,258								52,307			
5811	BROOKLYN CENTER	MN		11/28/2016		2,944,678								82,145			
5812	COLORADO SPRINGS	CO		11/10/2016		1,864,139								50,834			
5813	GASTONIA	NC		12/22/2016		2,832,415								106,809			
5816	S SALT LAKE	UT		12/05/2016		2,663,608								72,359			
5817	AUSTIN	TX		11/30/2016		1,901,919								51,995			
5820	OKLAHOMA CITY	OK		05/09/2017		2,824,022								101,012			
5821	ONTARIO	CA		12/22/2016		1,545,819								29,997			
5825	BOZEMAN	MT		12/23/2016		2,129,405								55,791			
5826	BOZEMAN	MT		07/03/2017		9,827,080								240,550			
5828	WASHINGTON TERRACE	UT		12/23/2016		1,075,793								41,078			
5829	AURORA	CO		12/28/2016		4,871,312								164,700			
5831	HOUSTON	TX		12/19/2016		6,205,985								163,016			
5832	SAN ANTONIO	TX		11/14/2016		1,098,645								42,140			
5833	DANA POINT	CA		01/23/2017		2,584,656								66,819			
5834	SAN DIEGO	CA		12/12/2016		1,407,518								84,178			
5835	TWINSBURG	OH		03/01/2017		1,930,511								72,271			
5836	CONWAY	SC		02/14/2017		2,869,569								104,818			
5837	CARROLLTON	TX		12/29/2016		2,002,396								53,960			
5838	RICHMOND	IN		12/28/2016		2,431,360								93,286			
5841	COSTA MESA	CA		01/05/2017		1,263,848								75,239			
5844	PEORIA	IL		01/03/2017		1,935,210								36,005			
5849	HILLSBORO	OR		01/12/2017		1,816,358								48,305			
5850	POCATELLO	ID		01/12/2017		1,148,243								29,954			
5854	RICHMOND	VA		01/03/2017		930,112								24,842			
5858	SAN DIEGO	CA		12/29/2016		1,615,000								24,263			
5859	CARSON CITY	NV		01/31/2017		2,872,016								74,152			
5860	NEWARK	DE		02/10/2017		3,164,730								78,692			
5861	BROOKLYN	NY		12/28/2017		7,669,125								379,363			
5862	LONGVIEW	WA		01/11/2017		3,529,885								94,156			
5863	SUGAR LAND	TX		03/01/2017		1,889,282								67,415			
5866	HENDERSON	NV		12/19/2016		1,711,917								62,953			
5868	ANN ARBOR	MI		02/03/2017		2,181,746								54,250			
5869	EVERETT	WA		01/19/2017		2,229,828								55,374			
5871	MOUNT AIRY	NC		02/01/2017		1,778,366								100,015			
5873	ALBUQUERQUE	NM		01/17/2017		754,196								26,725			
5874	DAYTONA BEACH	FL		02/03/2017		2,113,990								50,275			
5877	LAS VEGAS	NV		02/10/2017		4,894,956								177,408			
5881	TUSTIN	CA		02/28/2017		4,859,809								116,104			
5883	MINEOLA	NY		02/17/2017		3,204,330								179,907			
5885	LAS VEGAS	NV		03/02/2017		2,361,603								84,268			
5886	WOLFFORTH	TX		02/03/2017		3,300,879								116,277			
5891	COTTAGE GROVE	OR		03/31/2017		2,989,154								76,707			
5893	AMHERST	NY		10/02/2017		3,380,178								108,638			
5895	WINCHESTER	VA		05/15/2017		7,253,528								174,131			
5899	SIGNAL HILL	CA		04/03/2017		2,754,176								156,843			
5900	STATESBORO	GA		02/09/2017		4,943,484								277,740			
5901	LAS VEGAS	NV		03/13/2017		2,718,116								51,880			
5904	PONTIAC	MI		03/07/2017		1,427,516								44,068			
5905	CHARLOTTE	NC		03/01/2017		5,956,528								148,025			
5906	GROVE CITY	OH		03/15/2017		1,300,799								45,328			
5915	VENICE	CA		03/20/2017		962,672								23,785			
5916	VENICE	CA		03/20/2017		2,551,080								63,031			
5917	SANTA MONICA	CA		03/21/2017		2,069,744								51,138			
5918	SANTA MONICA	CA		03/20/2017		1,732,809								42,813			
5920	PALMDALE	CA		04/25/2017		3,422,112								119,397			
5921	FEDERAL WAY	WA		03/28/2017		10,661,003								841,158			
5922	OCEANSIDE	CA		06/01/2017		1,669,237								92,166			
5924	CLOVIS	CA		06/23/2017		787,359								28,016			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5927	MANKATO	MN		04/03/2017		1,454,229								51,541			
5928	ROSEVILLE	MI		03/21/2017		3,314,850								118,069			
5929	COLLEGE STATION	TX		03/28/2017		4,631,484								116,702			
5930	PORTLAND	OR		03/14/2017		1,836,609								65,871			
5932	LOCUST GROVE	GA		05/26/2017		752,076								16,345			
5933	GREENVILLE	SC		02/23/2017		1,667,244								41,216			
5937	ANCHORAGE	AK		04/26/2017		923,289								51,330			
5940	PORTLAND	OR		03/31/2017		1,542,081								37,013			
5943	CARLSBAD	CA		05/08/2017		5,674,446								135,936			
5944	CARLSBAD	CA		05/08/2017		8,998,299								215,561			
5945	SAN DIEGO	CA		04/04/2017		7,581,277								267,370			
5946	CHARLOTTE	NC		04/24/2017		1,469,427								34,049			
5947	TROY	MI		04/04/2017		2,205,982								123,577			
5948	RICHMOND	VA		05/18/2017		3,292,116								94,067			
5949	VIRGINIA BEACH	VA		05/18/2017		3,316,773								96,246			
5950	TEMPE	AZ		03/28/2017		2,918,792								102,938			
5952	RAPID CITY	SD		04/26/2017		4,031,116								313,103			
5953	NEWTON	NC		05/04/2017		2,389,786								183,225			
5954	WINSTON SALEM	NC		03/02/2017		4,007,492								313,281			
5957	SANTA ANA	CA		04/07/2017		2,492,102								139,023			
5960	HAPEVILLE	GA		05/17/2017		1,523,792								53,767			
5966	SAN JOSE	CA		04/26/2017		4,485,875								109,906			
5967	PUEBLO	CO		04/10/2017		6,348,571								224,341			
5969	FOREST	VA		06/05/2017		1,671,297								90,950			
5970	YAKIMA	WA		04/27/2017		8,178,926								213,661			
5971	DENVER	CO		04/11/2017		1,045,994								36,277			
5973	LUFKIN	TX		03/16/2017		1,732,340								43,083			
5974	NAPERVILLE	IL		03/31/2017		1,685,579								41,102			
5975	ROANOKE	TX		04/26/2017		878,592								21,075			
5978	LAKEWOOD	CA		05/08/2017		8,776,709								210,252			
5979	RIALTO	CA		05/08/2017		4,405,734								105,543			
5980	VISALIA	CA		05/08/2017		4,731,602								113,349			
5981	LONG BEACH	CA		05/08/2017		5,522,375								132,293			
5982	EL DORADO HILLS	CA		05/08/2017		2,867,637								68,696			
5983	MAPLE GROVE	MN		03/30/2017		1,535,590								136,313			
5984	PASO ROBLES	CA		04/12/2017		1,423,552								51,121			
5985	NASHVILLE	TN		04/28/2017		8,018,479								440,314			
5987	LAS VEGAS	NV		05/02/2017		2,995,831								70,070			
5990	SANTA BARBARA	CA		06/01/2017		3,868,733								92,751			
5991	DALLAS	OR		05/01/2017		1,012,576								41,888			
6000	SANTA CLARITA	CA		05/09/2017		1,784,273								46,114			
6003	TORRANCE	CA		04/20/2017		4,918,479								121,462			
6006	DURHAM	NC		05/19/2017		3,712,474								205,387			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,800,638								99,969			
6011	KIHEI	HI		05/09/2017		1,207,039								28,839			
6014	SANTA ANA	CA		04/28/2017		4,639,162								108,216			
6016	PHOENIX	AZ		11/21/2017		2,007,376								276,040			
6018	HOUSTON	TX		08/02/2017		2,233,076								52,988			
6023	SAN ANTONIO	TX		06/30/2017		872,082								20,842			
6024	EL PASO	TX		05/26/2017		1,238,938								43,151			
6025	PEORIA	AZ		06/16/2017		1,889,851								44,925			
6026	HENDERSON	NV		05/18/2017		1,822,858								61,787			
6027	WHITEHALL	OH		04/27/2017		1,727,524								70,288			
6032	SAN JOSE	CA		08/31/2017		1,067,147								27,489			
6033	HOUSTON	TX		05/08/2017		1,933,439								46,973			
6038	IRWINDALE	CA		08/07/2017		1,130,377								27,366			
6039	MARICOPA	AZ		06/09/2017		1,694,484								39,344			
6040	CINCINNATI	OH		06/23/2017		2,624,531								93,386			
6041	KEIZER	OR		05/25/2017		5,014,738								122,648			
6042	SUGAR LAND	TX		06/16/2017		1,932,800								43,363			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6043	TULSA	OK		06/23/2017		1,153,862								34,427			
6044	CONWAY	AR		06/22/2017		1,250,017								37,296			
6047	NIPOMO	CA		06/14/2017		2,213,955								120,153			
6048	SALINAS	CA		06/09/2017		290,483								6,745			
6049	BOISE	ID		06/01/2017		3,576,343								87,233			
6050	SANTA MONICA	CA		06/05/2017		4,300,076								74,542			
6051	SANTA MONICA	CA		06/08/2017		7,622,862								132,144			
6052	LOS ANGELES	CA		06/05/2017		5,766,011								99,955			
6053	SAN LUIS OBISPO	CA		06/14/2017		2,120,736								115,094			
6054	PORTLAND	OR		08/03/2017		1,678,161								56,972			
6055	DUNEDIN	FL		06/05/2017		862,897								104,492			
6058	GRAHAM	WA		07/20/2017		3,379,170								79,861			
6059	SACRAMENTO	CA		06/05/2017		1,992,228								77,807			
6061	FOUNTAIN VALLEY	CA		06/07/2017		1,048,498								36,408			
6063	SIOUX FALLS	SD		06/23/2017		1,361,068								103,382			
6066	LYNNWOOD	WA		06/06/2017		1,761,764								97,409			
6071	JACKSONVILLE	FL		08/18/2017		5,826,936								145,214			
6075	DEER PARK	TX		06/16/2017		1,576,790								54,660			
6077	LEMOORE	CA		06/28/2017		5,153,919								127,335			
6078	CALEXICO	CA		06/08/2017		2,897,758								72,001			
6080	SAN DIEGO	CA		06/21/2017		8,110,109								290,020			
6084	SEATTLE	WA		06/15/2017		3,348,950								186,474			
6086	DELAWARE	OH		08/31/2017		3,840,082								134,454			
6088	MESA	AZ		06/09/2017		1,594,001								39,450			
6089	DUBLIN	CA		06/01/2017		1,255,633								31,240			
6090	BIG RAPIDS	MI		08/01/2017		1,455,858								34,918			
6091	HAZARD	KY		07/07/2017		43,062,031								759,244			
6092	BURLINGTON	WA		06/09/2017		1,787,650								43,951			
6094	CHAMPAIGN	IL		06/22/2017		775,393								18,383			
6095	TUCSON	AZ		06/29/2017		1,795,486								66,044			
6098	PEMBROKE PINES	FL		08/16/2017		1,749,873								42,178			
6099	LITTLETON	CO		06/30/2017		3,989,387								382,562			
6100	COLUMBUS	OH		07/13/2017		1,323,657								44,709			
6101	MILWAUKEE	WI		09/05/2017		1,943,671								47,354			
6104	VAN NUYS	CA		06/30/2017		1,700,000								19,993			
6105	FARMINGTON HILLS	MI		07/06/2017		3,360,183								111,204			
6106	VERNON	CA		05/15/2018		2,320,903								51,783			
6110	MOUNT VERNON	OH		07/14/2017		2,387,031								84,173			
6111	COLUMBUS	GA		09/08/2017		1,409,772								75,903			
6114	LAS VEGAS	NV		07/24/2017		1,794,806								63,318			
6115	LAS VEGAS	NV		07/24/2017		3,828,919								135,079			
6116	GLENDALE	AZ		06/01/2017		7,041,003								181,735			
6117	LAWRENCE	KS		08/04/2017		1,584,362								105,117			
6118	CASPER	WY		07/26/2017		6,031,126								212,343			
6119	WINTER SPRINGS	FL		08/11/2017		2,347,533								128,003			
6122	INDIANAPOLIS	IN		08/18/2017		5,490,370								92,452			
6126	AVON	OH		08/16/2017		2,595,051								88,495			
6128	MILWAUKEE	WI		08/01/2017		7,045,318								379,487			
6131	SAN DIEGO	CA		10/03/2017		3,894,752								94,606			
6133	FAIRBURN	GA		09/08/2017		2,999,281								90,486			
6135	KYLE	TX		08/15/2017		1,427,662								70,859			
6137	IRVINE	CA		07/07/2017		2,299,552								79,235			
6138	ALBUQUERQUE	NM		08/04/2017		2,757,456								151,780			
6139	CENTERVILLE	OH		08/09/2017		2,329,373								55,868			
6140	FORT WAYNE	IN		08/09/2017		1,504,387								36,082			
6149	OREGON CITY	OR		08/01/2017		3,255,049								114,488			
6150	OREGON CITY	OR		08/01/2017		2,316,829								81,488			
6152	WALNUT CREEK	CA		09/05/2017		827,055								19,354			
6153	BELLFLOWER	CA		08/09/2017		970,197								23,551			
6155	SAN DIEGO	CA		08/08/2017		1,869,164								103,100			

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
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6158	COLUMBUS	OH		08/21/2017		3,399,890								84,056			
6162	LATHROP	CA		08/15/2017		1,360,626								33,105			
6163	KAYSVILLE	UT		08/17/2017		4,807,022								119,956			
6165	MAPLE HEIGHTS	OH		09/22/2017		1,357,673								128,074			
6166	VICTORVILLE	CA		08/30/2017		4,406,993								289,034			
6169	SAN DIEGO	CA		09/14/2017		974,819								22,710			
6171	RALEIGH	NC		08/22/2017		1,842,067								44,537			
6172	BASTROP	TX		09/13/2017		3,100,943								76,077			
6173	TAMPA	FL		08/23/2017		2,688,780								93,573			
6178	SAN ANTONIO	TX		09/01/2017		1,796,713								44,717			
6181	EAST LOS ANGELES	CA		08/31/2017		1,263,335								30,820			
6184	CATHEDRAL CITY	CA		09/13/2017		2,650,724								91,968			
6185	CULLMAN	AL		07/07/2017		4,248,914								149,829			
6187	TWIN FALLS	ID		08/31/2017		7,382,924								182,285			
6189	RICHMOND	VA		08/01/2017		2,145,422								51,113			
6192	NEW LENOX	IL		08/21/2017		1,119,569								25,708			
6194	LAKELAND	FL		08/21/2017		1,069,237								25,876			
6195	ORLANDO	FL		08/21/2017		972,033								23,524			
6196	CASTROVILLE	CA		08/31/2017		2,138,154								115,120			
6197	OREGON	OH		10/27/2017		560,677								13,818			
6198	MARION	IN		10/27/2017		1,072,600								26,435			
6199	BIRMINGHAM	AL		10/27/2017		1,072,600								26,435			
6200	INDIANAPOLIS	IN		10/27/2017		706,941								17,423			
6201	REYNOLDSBURG	OH		10/27/2017		780,073								19,225			
6205	SAN FRANCISCO	CA		09/15/2017		1,461,030								35,063			
6210	WOODSTOCK	GA		11/16/2017		1,034,068								23,042			
6211	KISSIMMEE	FL		09/25/2017		687,944								10,910			
6212	WINTER PARK	FL		09/26/2017		2,289,825								99,409			
6213	RIFLE	CO		09/21/2017		1,023,447								23,940			
6219	SANTA FE SPRINGS	CA		10/13/2017		706,350								16,793			
6221	HOUSTON	TX		10/11/2017		3,430,047								510,377			
6222	HOUSTON	TX		09/28/2017		866,280								120,956			
6224	ERIE	PA		09/21/2017		4,815,183								166,309			
6226	AMHERST	NY		10/02/2017		964,381								32,169			
6233	MOUNT PROSPECT	IL		10/19/2017		2,434,698								82,605			
6234	OAKLAND	CA		10/25/2017		1,000,179								23,996			
6237	SOLON	OH		10/12/2017		1,658,834								39,799			
6240	LAHAINA	HI		11/16/2017		11,149,247								262,403			
6242	SAN CLEMENTE	CA		09/29/2017		2,889,830								99,201			
6244	NAMPA	ID		09/29/2017		3,063,113								82,828			
6246	ROCHESTER	NY		11/08/2017		2,028,214								69,452			
6248	PENNSYLVANIA	PA		11/13/2017		2,330,125								73,085			
6249	SACRAMENTO	CA		11/13/2017		2,038,859								63,949			
6250	STERLING HEIGHTS	MI		10/02/2017		2,837,366								101,027			
6251	WAYNESBORO	VA		10/20/2017		1,804,947								43,538			
6253	BREA	CA		09/22/2017		2,604,615								63,268			
6255	NEW BRAUNFELS	TX		11/14/2017		1,903,775								44,759			
6256	MCALLEN	TX		10/18/2017		2,246,786								51,617			
6258	VERNON	CA		10/05/2017		1,356,243								129,068			
6263	WOODLAND HILLS	CA		11/01/2017		3,120,850								76,401			
6264	PHOENIXVILLE	PA		10/20/2017		2,438,772								59,145			
6266	SIMI VALLEY	CA		11/03/2017		5,169,461								126,045			
6267	PARKLAND	FL		12/20/2017		2,469,359								57,709			
6269	NEW ORLEANS	LA		11/17/2017		7,346,042								395,027			
6273	PLANT CITY	FL		12/20/2017		4,776,083								141,373			
6274	FEDERAL WAY	WA		02/01/2018		2,944,747								69,087			
6276	SCOTTSDALE	AZ		02/02/2018		2,630,488								87,050			
6277	MIAMI	FL		11/10/2017		3,032,819								122,466			
6278	BATAVIA	NY		12/21/2017		3,969,077								92,252			
6279	LAS VEGAS	NV		12/01/2017		6,649,403								165,456			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6280	CONCORD	CA		10/31/2017		1,497,876								50,508			
6282	CHICAGO	IL		11/09/2017		6,541,481								158,004			
6283	SAINT LOUIS	MO		10/13/2017		5,796,838								176,636			
6284	SANTA YNEZ	CA		12/08/2017		951,474								50,655			
6285	GARDENA	CA		10/26/2017		1,470,583								28,263			
6287	PORTLAND	OR		10/23/2017		1,326,098								71,313			
6290	WATSONVILLE	CA		02/15/2018		1,878,668								168,150			
6291	PARK CITY	UT		12/12/2017		3,389,648								115,433			
6293	SOUTH FULTON	TN		12/29/2017		9,313,569								485,572			
6294	WHITESVILLE	KY		12/29/2017		17,840,171								930,115			
6297	FRESNO	CA		11/02/2017		1,918,081								79,049			
6298	OCEANSIDE	CA		05/15/2018		1,954,375								94,686			
6301	PORTLAND	OR		11/21/2017		1,441,067								51,020			
6303	EL SEGUNDO	CA		11/14/2017		4,007,872								96,264			
6304	MILWAUKEE	WI		10/18/2017		7,106,840								379,743			
6306	OREGON CITY	OR		12/20/2017		4,829,277								170,956			
6309	BARSTOW	CA		11/21/2017		1,161,916								39,814			
6310	GRAND PRAIRIE	TX		10/26/2017		887,492								21,727			
6313	LAWRENCEVILLE	NJ		11/15/2017		1,551,148								82,344			
6314	SANTA CLARITA	CA		11/22/2017		2,150,566								51,654			
6316	NORTH CANTON	OH		12/01/2017		3,244,146								110,706			
6321	LOS ANGELES	CA		12/19/2017		3,249,628								57,265			
6322	SAN DIEGO	CA		11/20/2017		3,906,757								97,177			
6323	ST LOUIS	MO		12/08/2017		1,273,613								30,050			
6324	SPRINGVILLE	NY		12/18/2017		1,386,417								72,387			
6327	WARNER ROBINS	GA		11/10/2017		2,086,619								51,495			
6330	BOSSIER CITY	LA		12/27/2017		2,888,139								98,833			
6333	PLANO	TX		12/19/2017		4,659,086								160,259			
6336	TURLOCK	CA		12/18/2017		3,348,829								58,218			
6337	MORGAN HILL	CA		11/07/2017		3,182,070								113,611			
6343	GREENVILLE	SC		11/30/2017		2,787,935								64,994			
6344	CRANSTON	RI		12/15/2017		2,021,235								106,606			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,543,530								35,876			
6349	DALLAS	TX		12/21/2017		9,789,085								239,571			
6350	FALLBROOK	CA		02/01/2018		3,928,105								90,035			
6359	CINCINNATI	OH		12/28/2017		3,893,198								629,062			
6360	PFLUGERVILLE	TX		12/29/2017		3,059,032								103,605			
6361	TROY	MI		04/23/2018		4,224,584								134,344			
6362	SACREMENTO	CA		12/28/2017		4,309,794								102,657			
6363	STATELINE	NV		12/13/2017		1,969,899								34,246			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		979,789								23,023			
6374	AURORA	CO		12/15/2017		920,146								22,549			
6375	IRVING	TX		05/31/2018		2,930,949								143,186			
6376	SYLVAN LAKE	MI		12/27/2017		3,056,917								105,800			
6381	MADISON	WI		01/10/2018		5,106,671								116,887			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,559,448								42,495			
6385	MIDLAND	TX		12/20/2017		10,990,567								579,255			
6391	BRENTWOOD	CA		12/21/2017		3,978,977								137,571			
6395	WINTERVILLE	NC		12/14/2017		1,259,989								41,945			
6398	CHANDLER	AZ		12/22/2017		1,230,920								21,691			
6399	LEXINGTON	NC		12/29/2017		16,851,149								566,188			
6400	TRIANGLE	VA		12/27/2017		4,750,653								226,843			
6402	ROANOKE	TX		01/12/2018		1,472,294								34,636			
6403	ENCINITAS	CA		01/30/2018		3,678,427								89,287			
6404	VACAVILLE	CA		01/12/2018		3,855,737								92,970			
6405	GRESHAM	OR		12/29/2017		956,219								49,853			
6406	SAINT PAUL	MN		02/27/2018		590,187								13,618			
6408	MOUNT VERNON	OH		03/23/2018		1,463,183								57,311			
6409	HURST	TX		01/19/2018		2,194,440								52,619			
6411	WASHINGTON	DC		12/21/2018		1,100,000								14,765			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6414	KELLER	TX		02/09/2018		2,512,035								59,907			
6415	FORT WORTH	TX		02/09/2018		2,492,342								59,519			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,689,600								63,113			
6420	CITY OF INDUSTRY	CA		12/28/2017		7,348,634								172,441			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,866,553								43,800			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,396,240								32,764			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,327,653								31,154			
6424	CITY OF INDUSTRY	CA		12/28/2017		1,048,405								24,602			
6426	NAMPA	ID		12/28/2017		4,900,238								113,739			
6428	CLARKSTON	MI		02/09/2018		1,967,989								44,479			
6429	ANAHEIM	CA		02/16/2018		2,469,815								41,854			
6430	CONROE	TX		02/14/2018		687,652								15,482			
6432	SANFORD	NC		02/07/2018		3,831,204								86,255			
6437	SOUTHLAKE	TX		03/22/2018		2,301,680								75,336			
6439	SPARKS	NV		02/15/2018		2,928,440								99,137			
6440	SAN LEANDRO	CA		10/26/2018		2,092,143								297,226			
6444	MIDLAND	TX		02/26/2018		3,132,818								162,299			
6445	MIDLAND	TX		02/26/2018		5,301,691								796,126			
6446	BELLEVUE	WA		12/20/2018		2,000,000								83,711			
6454	FAIRFIELD	CA		02/15/2018		1,166,803								46,019			
6456	LAS VEGAS	NV		03/01/2018		2,457,920								58,291			
6457	MOBILE	AL		02/23/2018		2,704,957								62,500			
6458	DRAPER	UT		03/01/2018		2,556,362								60,460			
6461	CHICAGO	IL		12/26/2018		3,000,000								55,524			
6463	SAN DIEGO	CA		03/16/2018		2,069,263								47,871			
6464	COSTA MESA	CA		02/09/2018		2,459,287								56,511			
6466	ELMHURST	IL		04/09/2018		1,751,840								85,818			
6469	DANA POINT	CA		03/07/2018		1,158,224								23,470			
6470	BAY CITY	TX		03/09/2018		1,938,439								99,251			
6472	HARLINGEN	TX		03/23/2018		1,937,529								97,407			
6474	MCMINNVILLE	OR		02/22/2018		1,869,192								42,775			
6477	SALEM	OR		04/05/2018		1,567,320								50,976			
6478	AMARILLO	TX		04/06/2018		3,099,726								156,299			
6479	ODESSA	TX		04/06/2018		920,231								46,401			
6482	CHARLOTTE	NC		03/27/2018		2,448,653								80,062			
6485	DETROIT	MI		03/29/2018		931,657								28,732			
6486	ARLINGTON	VA		03/09/2018		6,001,231								137,143			
6488	SAN ANTONIO	TX		04/05/2018		2,829,895								62,627			
6489	EAGLE	ID		07/20/2018		1,477,560								69,641			
6490	HIGHLAND RANCH	CO		04/09/2018		1,005,475								22,657			
6495	OLYMPIA	WA		04/02/2018		6,417,030								147,415			
6497	WOODLAND	CA		03/22/2018		2,735,769								61,222			
6499	NORTH CANTON	OH		03/19/2018		1,162,756								58,110			
6500	SANTA MARIA	CA		03/28/2018		2,266,914								51,581			
6501	QUINCY	FL		03/28/2018		1,034,895								23,548			
6502	ANKENY	IA		03/28/2018		2,266,914								51,581			
6508	PORT SAINT LUCIE	FL		03/08/2018		4,527,011								101,471			
6524	PACIFIC PALISADES	CA		10/10/2018		2,695,533								55,104			
6530	LUBBOCK	TX		04/16/2018		6,519,139								322,001			
6533	HARKER HEIGHTS	TX		04/05/2018		2,466,220								52,851			
6534	EL SEGUNDO	CA		04/16/2018		1,473,987								46,376			
6535	FAIRFIELD	CA		05/10/2018		3,309,715								71,808			
6536	INDIANAPOLIS	IN		04/24/2018		2,223,219								47,763			
6544	MIDLAND	TX		05/09/2018		1,557,122								76,394			
6545	LUBBOCK	TX		05/09/2018		1,362,482								66,845			
6548	MEMPHIS	TN		04/06/2018		829,966								17,736			
6549	WAKE FOREST	NC		05/09/2018		2,259,661								71,858			
6552	LOCKPORT	NY		05/04/2018		1,567,717								57,602			
6553	ST JOHN	IN		04/12/2018		1,774,553								39,711			
6554	CARLSBAD	CA		06/12/2018		2,775,478								60,875			

SCHEDULE B - PART 3

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

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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
6555	DALLAS	TX		04/26/2018		1,086,888								23,383			
6562	OLEAN	NY		07/18/2018		1,969,758								93,771			
6564	MARRERO	LA		04/18/2018		3,852,618								84,411			
6565	LAS VEGAS	NV		05/31/2018		2,278,514								44,507			
6566	MABLETON	GA		05/18/2018		2,202,214								47,300			
6567	AMARILLO	TX		04/27/2018		2,384,237								117,148			
6568	LUBBOCK	TX		04/27/2018		1,021,816								50,206			
6569	LUBBOCK	TX		04/27/2018		1,654,368								81,287			
6570	RALEIGH	NC		05/07/2018		3,555,814								78,675			
6576	ST PETERSBURG	FL		11/19/2018		2,850,000								85,138			
6578	DEER PARK	TX		04/13/2018		3,938,579								109,283			
6579	SAN ANTONIO	TX		06/04/2018		1,979,337								42,874			
6580	COCOA	FL		05/17/2018		3,464,576								73,577			
6581	HESPERIA	CA		05/25/2018		1,954,152								95,106			
6583	SEATTLE	WA		08/06/2018		5,180,510								80,342			
6585	TUSCALOOSA	AL		04/19/2018		5,395,012								115,905			
6586	EASTPOINTE	MI		04/19/2018		3,557,151								76,421			
6589	DALLAS	TX		07/11/2018		2,383,268								51,827			
6590	GARLAND	TX		07/11/2018		2,581,873								56,145			
6591	HOUSTON	TX		12/03/2018		2,000,000								29,401			
6592	TUCSON	AZ		06/01/2018		1,103,648								33,977			
6596	GULF BREEZE	FL		07/20/2018		1,237,926								37,480			
6597	LEAGUE CITY	TX		09/28/2018		996,650								20,702			
6598	COLORADO SPRINGS	CO		06/01/2018		4,947,809								108,233			
6599	EVANSVILLE	WY		05/07/2018		1,389,013								43,552			
6600	CHARLOTTE	NC		05/04/2018		637,323								13,692			
6601	EAST SYRACUSE	NY		06/20/2018		2,354,096								114,005			
6602	GREENSBORO	NC		06/25/2018		4,461,335								96,074			
6604	SHERMAN OAKS	CA		06/07/2018		2,484,491								38,529			
6607	ONTARIO	CA		06/04/2018		1,385,493								30,095			
6609	GILBERT	AZ		06/19/2018		2,207,933								42,366			
6610	HEMET	CA		06/14/2018		2,314,344								73,899			
6611	LAKE HAVASU CITY	AZ		06/13/2018		4,361,069								96,599			
6615	PHOENIX	AZ		05/15/2018		1,372,664								30,841			
6616	MIAMI	FL		05/24/2018		9,847,587								315,787			
6617	MARINA	CA		06/01/2018		1,781,403								38,586			
6624	BRONX	NY		06/11/2018		5,860,549								288,908			
6626	ROHNERT PARK	CA		06/11/2018		961,228								21,744			
6629	EL CAJON	CA		06/19/2018		3,378,946								52,308			
6631	SAN ANGELO	TX		06/06/2018		2,930,387								144,242			
6634	HONOLULU	HI		08/31/2018		3,282,881								70,578			
6635	WAIPAHU	HI		08/31/2018		1,790,593								38,770			
6636	ODESSA	TX		07/02/2018		1,667,245								81,296			
6637	RINGGOLD	GA		08/16/2018		3,481,843								74,856			
6639	SALT LAKE CTY	UT		06/28/2018		991,546								21,023			
6640	SALT LAKE CITY	UT		06/28/2018		2,677,005								57,161			
6642	SAN DIEGO	CA		06/27/2018		7,899,617								249,254			
6646	LAGUNA BEACH	CA		05/15/2018		1,984,917								31,274			
6651	NEWNAN	GA		06/28/2018		1,486,883								32,566			
6655	KENNEWICK	WA		06/01/2018		1,682,177								36,953			
6656	EUGENE	OR		06/29/2018		2,627,298								56,418			
6658	CLACKAMAS	OR		06/11/2018		5,890,069								148,779			
6659	WESTMINSTER	CO		06/29/2018		1,189,506								26,053			
6664	TEMPLE	TX		06/19/2018		1,834,244								39,166			
6666	TEMPLE	TX		06/06/2018		791,795								17,030			
6669	LAKE MARY	FL		06/11/2018		10,976,778								85,163			
6672	ROCHESTER HILLS	MI		06/01/2018		2,177,437								46,834			
6674	SAN LEANDRO	CA		07/12/2018		1,167,790								17,919			
6675	ERLANGER	KY		08/03/2018		1,588,992								34,117			
6678	BLUE ASH	OH		07/12/2018		7,111,582								219,839			

SCHEDULE B - PART 3

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

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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
6679	CINCINNATI	OH		07/12/2018		2,291,510								70,837			
6680	BLUE ASH	OH		07/12/2018		967,965								29,923			
6681	CINCINNATI	OH		07/12/2018		1,382,808								42,747			
6682	EAST WENATCHEE	WA		07/24/2018		9,060,315								432,979			
6683	TACOMA	WA		07/25/2018		1,732,785								53,384			
6684	CINCINNATI	OH		07/12/2018		1,412,439								43,663			
6689	CANOGA PARK	CA		07/24/2018		2,234,994								46,574			
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,144,448								17,221			
6692	DALLAS	TX		07/11/2018		1,489,741								34,525			
6693	WEST BEND	WI		08/31/2018		1,489,082								45,078			
6694	RENO	NV		06/19/2018		1,649,683								25,628			
6695	TUCSON	AZ		06/28/2018		1,975,884								60,031			
6697	RICHARDSON	TX		06/20/2018		3,216,995								69,571			
6699	COMSTOCK PARK	MI		08/01/2018		1,310,087								61,795			
6700	RICHLAND	MS		08/17/2018		3,905,260								184,578			
6701	FLORENCE	KY		07/09/2018		3,538,981								111,536			
6702	CHICAGO	IL		06/21/2018		2,677,208								56,681			
6703	RENO	NV		07/12/2018		2,482,673								53,683			
6706	BURBANK	CA		08/01/2018		1,117,750								22,537			
6707	GILBERT	AZ		07/23/2018		5,361,852								118,090			
6716	ALTOONA	IA		06/29/2018		2,783,979								39,924			
6717	TAMPA	FL		07/09/2018		3,359,930								434,667			
6719	LACEY	WA		09/07/2018		6,975,768								149,536			
6720	LACEY	WA		09/07/2018		10,963,145								227,724			
6725	HOBBS	NM		07/02/2018		1,275,398								61,157			
6726	SUMMERVILLE	SC		08/17/2018		1,935,610								59,368			
6727	MOUNT PLEASANT	SC		08/17/2018		2,258,211								69,263			
6728	WAKE FOREST	NC		08/17/2018		1,712,270								52,518			
6729	URBANA	MD		10/30/2018		2,888,986								135,666			
6731	MORGANTOWN	WV		07/13/2018		2,507,474								54,297			
6734	LAS VEGAS	NV		07/31/2018		2,089,881								31,391			
6739	GLENDALE	AZ		06/26/2018		1,536,838								32,723			
6741	SPARTANBURG	SC		08/15/2018		8,419,194								333,244			
6742	KENT	WA		08/16/2018		4,054,773								62,772			
6743	ATLANTA	GA		08/14/2018		4,865,384								107,156			
6744	KENT	WA		07/30/2018		2,520,721								39,577			
6747	ALBANY	OR		08/02/2018		1,192,032								24,734			
6749	SANTA MARIA	CA		08/20/2018		2,789,486								43,337			
6750	WICKENBURG	AZ		07/26/2018		1,638,864								34,543			
6751	ALBANY	OR		08/17/2018		7,315,906								346,849			
6755	RENSSELAER	IN		08/20/2018		894,430								23,004			
6756	CAPE GIRARDEAU	MO		08/20/2018		2,385,147								61,345			
6757	FORT WAYNE	IN		08/20/2018		1,689,479								43,453			
6760	ANDERSON	SC		08/02/2018		6,930,981								213,994			
6761	SAN ANTONIO	TX		09/06/2018		2,273,538								109,042			
6763	TAMPA	FL		08/31/2018		1,678,902								87,021			
6764	EDGEWATER	FL		08/23/2018		1,193,902								25,160			
6767	NORMANDY PARK	WA		09/26/2018		6,779,985								204,655			
6771	TEMECULA	CA		10/01/2018		1,094,661								32,990			
6773	LAKE JACKSON	TX		08/30/2018		1,538,601								47,037			
6774	PORTLAND	OR		09/13/2018		12,954,057								283,278			
6775	UPPER MARLBORO	MD		10/16/2018		1,297,774								27,424			
6776	CHESAPEAKE	VA		09/06/2018		2,977,709								91,930			
6777	OVIEDO	FL		08/23/2018		1,343,140								28,306			
6781	FOOTHILL RANCH	CA		08/23/2018		1,641,579								34,743			
6785	HOUSTON	TX		09/21/2018		2,039,831								62,769			
6787	HENDERSON	NV		09/07/2018		2,241,536								34,886			
6788	SAN DIEGO	CA		09/14/2018		694,751								32,426			
6789	HOUSTON	TX		09/21/2018		1,704,211								35,757			
6792	NORTH CHESTERFIELD	VA		08/30/2018		681,493								14,465			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6793	BURBANK	IL		08/27/2018		2,089,234								44,407			
6794	LAS VEGAS	NV		03/07/2019										66,102			
6795	LOS ANGELES	CA		08/28/2018		1,013,438								47,715			
6797	LAS VEGAS	NV		11/13/2018		2,600,000								54,704			
6799	EVERETT	WA		10/01/2018		4,384,970								92,797			
6800	TEMECULA	CA		09/28/2018		3,736,999								80,222			
6801	LUBBOCK	TX		09/25/2018		4,445,847								210,747			
6805	PHOENIX	AZ		10/01/2018		1,587,883								224,805			
6807	OKLAHOMA CITY	OK		10/23/2018		1,791,643								85,871			
6808	ALBUQUERQUE	NM		09/17/2018		3,491,159								54,532			
6810	TOMBALL	TX		09/07/2018		1,144,399								34,603			
6811	PAYSON	UT		09/07/2018		995,068								30,453			
6812	RENO	NV		10/12/2018		1,968,193								42,011			
6813	CINCINNATI	OH		09/11/2018		1,487,471								31,080			
6820	FAYETTEVILLE	AR		09/14/2018		1,532,302								31,788			
6826	SHERMAN OAKS	CA		10/26/2018		2,696,683								306,799			
6827	FORT WORTH	TX		09/17/2018		6,577,388								139,593			
6831	BERKELEY	CA		09/19/2018		5,082,579								107,560			
6832	VACAVILLE	CA		10/04/2018		1,034,552								190,449			
6833	VENTURA	CA		10/30/2018		1,028,234								21,759			
6834	OAKBROOK TERRACE	IL		10/23/2018		772,547								30,220			
6835	WEST SACRAMENTO	CA		10/19/2018		857,869								26,255			
6836	SACRAMENTO	CA		10/19/2018		1,945,168								59,532			
6837	ALLEN PARK	MI		08/30/2018		694,899								21,059			
6838	AIKEN	SC		10/25/2018		2,888,986								135,666			
6839	PALMETTO	FL		10/15/2018		803,937								37,463			
6840	MUSTANG RIDGE	TX		10/10/2018		530,199								29,704			
6841	FORT WORTH	TX		10/10/2018		531,078								24,269			
6843	LOMBARD	IL		10/24/2018		4,891,548								104,108			
6846	LAWRENCE	KS		12/18/2018		2,000,000								64,827			
6850	SEATTLE	WA		11/14/2018		6,200,000								132,338			
6851	SYRACUSE	NY		03/25/2019										87,111			
6857	WARWICK	RI		10/17/2018		1,596,058								48,580			
6858	COLUMBIA	SC		10/17/2018		1,270,861								38,682			
6859	COLUMBIA	SC		10/17/2018		1,270,861								38,682			
6860	IRMO	SC		10/17/2018		1,270,861								38,682			
6861	LEXINGTON	SC		10/17/2018		1,270,861								38,682			
6862	GAYLORD	MI		10/17/2018		972,598								29,603			
22/2017	SOUTH HOLLAND	IL		10/17/2018		2,094,826								63,761			
6867	LAKELAND	FL		11/30/2018		2,500,000								116,029			
6868	OCEANSIDE	CA		10/16/2018		3,993,060								85,473			
6869	PARAMOUNT	CA		10/16/2018		1,497,397								32,053			
6870	EVANSVILLE	IN		10/23/2018		1,356,668								41,067			
6871	INDIANAPOLIS	IN		11/13/2018		1,850,000								38,924			
6874	IRVINE	CA		11/20/2018		3,800,000								116,825			
6876	ROUND ROCK	TX		11/16/2018		1,150,000								23,884			
6877	TERRE HAUTE	IN		09/13/2018		7,073,193								110,474			
6880	WEST WARWICK	RI		10/24/2018		1,197,831								26,740			
6881	FARMERS BRANCH	TX		11/01/2018		2,570,682								53,239			
6883	RIO RANCHO	NM		10/22/2018		2,216,267								46,031			
6885	HOLLY SPRINGS	GA		11/28/2018		925,000								19,294			
6886	CUMMING	GA		11/28/2018		900,000								18,773			
6887	WESLEY CHAPEL	FL		11/28/2018		1,100,000								22,945			
6888	ST PETE BEACH	FL		11/28/2018		880,000								18,356			
6889	MARBLE FALLS	TX		11/28/2018		700,000								14,601			
6890	CHARLESTON	SC		11/28/2018		880,000								18,356			
6891	BOYNTON BEACH	FL		11/28/2018		675,000								14,080			
6892	FLETCHER	NC		11/28/2018		1,050,000								21,902			
6893	HUNTSVILLE	AL		11/28/2018		1,050,000								21,902			
6894	COLUMBUS	GA		11/28/2018		680,000								14,184			

SCHEDULE B - PART 3

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

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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
6895	WOODSTOCK	GA		11/28/2018		1,600,000								33,374			
6899	LAS VEGAS	NV		12/11/2018		2,375,000								48,899			
6900	MORRISTOWN	TN		10/31/2018		738,438								19,247			
6903	HOUSTON	TX		12/19/2018		2,600,000								49,110			
6904	LUBBOCK	TX		11/21/2018		1,500,000								70,387			
6905	CANTON	OH		12/04/2018		2,800,000								128,526			
6906	PARKVILLE	MO		12/21/2018		1,596,000								136,555			
6907	LIVERPOOL	NY		12/04/2018		2,350,000								71,298			
6908	ROSEVILLE	CA		12/27/2018		2,800,000								53,042			
6909	CITRUS HEIGHTS	CA		12/27/2018		3,400,000								64,408			
6910	CITRUS HEIGHTS	CA		12/27/2018		2,800,000								53,042			
6911	ROSEVILLE	CA		12/28/2018		4,050,000								76,335			
6912	CULVER CITY	CA		11/20/2018		3,200,000								48,589			
6914	LAS VEGAS	NV		01/15/2019										47,085			
6915	SAN FRANCISCO	CA		12/14/2018		2,500,000								116,486			
6917	ROSEVILLE	CA		12/28/2018		1,600,000								30,310			
6920	FIFE	WA		12/07/2018		1,800,000								199,297			
6921	FOUNTAIN VALLEY	CA		12/13/2018		3,640,000								49,392			
6922	SARASOTA	FL		12/21/2018		1,050,000								43,774			
6924	MIAMI	FL		12/13/2018		1,450,000								29,854			
6926	SAN DIEGO	CA		12/06/2018		625,000								18,057			
6933	HUBER HEIGHTS	OH		12/06/2018		3,700,000								112,380			
6936	HIXON	TN		12/07/2018		1,500,000								43,678			
6939	METAIRIE	LA		12/21/2018		4,750,000								106,675			
6940	HARVEY	LA		12/14/2018		1,700,000								32,532			
6942	WARREN	MI		12/11/2018		1,515,000								31,328			
6943	WARREN	MI		12/11/2018		1,060,000								21,920			
6944	WARREN	MI		12/11/2018		3,725,000								77,029			
6951	ROSEVILLE	CA		11/21/2018		4,500,000								94,272			
6952	GOODYEAR	AZ		11/29/2018		1,562,000								31,928			
6954	CARSON CITY	NV		01/22/2019										239,820			
6955	CARSON CITY	NV		01/22/2019										67,641			
6960	FORT LAUDERDALE	FL		04/09/2019										80,056			
6961	FUQUAY VARINA	NC		02/13/2019										29,915			
6962	RICHMOND	VA		12/26/2018		1,000,000								18,481			
6964	SACRAMENTO	CA		04/26/2019										32,880			
6965	GUN BARREL CITY	TX		11/28/2018		2,450,000								50,152			
6966	LAS VEGAS	NV		03/29/2019										39,022			
6968	MOGADORE	OH		12/21/2018		4,100,000								111,789			
6969	KENT	OH		12/21/2018		1,300,000								35,445			
6970	WILLISTON	ND		03/04/2019										1,011,271			
6972	LOMPOC	CA		02/01/2019										73,626			
6976	SANTA MONICA	CA		01/22/2019										33,874			
6977	MCALLEN	TX		12/20/2018		1,700,000								46,818			
6978	THOUSAND OAKS	CA		12/21/2018		2,330,000								44,074			
6979	COMMERCE	CA		01/16/2019										53,029			
6981	MILWAUKEE	WI		11/30/2018		4,700,000								217,448			
6982	PHOENIX	AZ		12/21/2018		1,600,000								31,019			
6983	MANSFIELD	TX		12/27/2018		2,230,000								61,074			
6985	OKLAHOMA CITY	OK		01/17/2019										75,806			
6986	SACRAMENTO	CA		01/22/2019										60,062			
6987	ASHBURN	VA		02/26/2019										50,554			
6988	SAN ANTONIO	TX		12/06/2018		890,000								36,957			
6989	COLORADO SPRINGS	CO		12/21/2018		2,400,000								45,464			
6990	COLUMBUS	OH		12/28/2018		2,100,000								27,934			
6991	JOHNSTOWN	OH		12/28/2018		1,015,000								13,501			
6995	ALBUQUERQUE	NM		01/23/2019										49,802			
6996	NAPA	CA		04/12/2019										21,976			
6998	SAN FRANCISCO	CA		01/15/2019										33,874			
6999	RIO RANCHO	NM		01/25/2019										25,665			

SCHEDULE B - PART 3

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

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7000	CICERO	NY		02/25/2019										61,748			
7001	BELLE ISLE	FL		12/27/2018		2,350,000								64,575			
7002	SAN DIEGO	CA		01/24/2019										57,686			
7004	EAST DUNDEE	IL		01/25/2019										38,182			
7007	FRESNO	CA		04/19/2019										119,430			
7009	MILWAUKEE	WI		12/28/2018		7,200,000								305,208			
7012	CHANDLER	AZ		12/28/2018		2,650,000								50,638			
7014	CHARLESTON	SC		02/13/2019										81,116			
7015	GALLATIN	TN		02/15/2019										67,848			
7016	FRESNO	CA		02/20/2019										22,895			
7017	ODESSA	FL		12/28/2018		1,800,000								49,958			
7019	ARVADA	CO		02/28/2019										31,459			
7022	SAN DIEGO	CA		02/27/2019										72,234			
7025	VENTURA	CA		03/05/2019										32,288			
7026	SALT LAKE CITY	UT		02/20/2019										46,457			
7027	CANTON	MI		03/15/2019										25,752			
7029	RANCHO CORDOVA	CA		02/14/2019										32,082			
7035	COTTONWOOD	AZ		02/15/2019										33,352			
7041	LOVELAND	CO		01/24/2019										31,660			
7043	SOUTH PASADENA	CA		04/15/2019										149,230			
7045	BELLINGHAM	WA		03/08/2019										55,664			
7046	MILLSAP	TX		02/25/2019										220,858			
7047	ANCHORAGE	AK		03/27/2019										212,252			
7050	LITCHFIELD PARK	AZ		02/25/2019										44,011			
7051	SCOTTSDALE	AZ		05/03/2019										27,200			
7052	NACOGDOCHES	TX		02/28/2019										23,746			
7053	VINELAND	NJ		02/28/2019										22,266			
7054	SAINT LOUIS	MO		02/28/2019										21,702			
7055	GAINESVILLE	GA		02/28/2019										21,021			
7056	MOBILE	AL		02/28/2019										15,086			
7057	COLLEGE DALE	TN		03/13/2019										16,575			
7058	YULEE	FL		03/13/2019										16,802			
7059	ZANESVILLE	OH		02/28/2019										22,268			
7060	CIRCLEVILLE	OH		02/28/2019										14,842			
7061	SAINT GEORGE	UT		02/28/2019										21,021			
7062	FARGO	ND		02/28/2019										20,037			
7063	COLUMBUS	IN		02/28/2019										18,553			
7065	VAN NUYS	CA		03/18/2019										36,162			
7068	NEWBERRY	SC		04/15/2019										45,143			
7069	ARTESIA	NM		04/15/2019										30,551			
7070	BAY CITY	MI		04/15/2019										42,407			
7071	MCALLEN	TX		04/15/2019										30,551			
7072	INDIANAPOLIS	IN		04/15/2019										33,743			
7073	KENT	WA		03/25/2019										33,527			
7075	STOCKBRIDGE	GA		02/21/2019										24,463			
7077	SIERRA VISTA	AZ		03/15/2019										37,244			
7078	SEATTLE	WA		03/12/2019										91,586			
7079	RENO	NV		03/26/2019										42,763			
7084	BOLINGBROOK	IL		03/04/2019										31,036			
7085	HUBER HEIGHTS	OH		04/01/2019										29,141			
7086	FT WORTH	TX		04/04/2019										31,227			
7088	PACIFIC PALISADES	CA		04/08/2019										21,007			
7089	LAWRENCE	KS		04/12/2019										53,249			
7090	MCALLEN	TX		03/21/2019										29,303			
7091	LAS VEGAS	NV		04/01/2019										8,311			
7095	MORENO VALLEY	CA		04/05/2019										15,778			
7096	LAFAYETTE	LA		04/05/2019										970,296			
7097	INDIANAPOLIS	IN		04/26/2019										16,308			
7099	PLAINFIELD	IN		04/15/2019										51,893			
7100	Venice	CA		10/07/2019										57,195			

SCHEDULE B - PART 3

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

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7101	ROHNERT PARK	CA		04/25/2019										21,172			
7102	SEATTLE	WA		07/09/2019										35,463			
7105	SUNNYVALE	CA		04/11/2019										28,522			
7106	ST LOUIS PARK	MN		04/05/2019										43,004			
7110	GRANDVILLE	MI		03/29/2019										32,432			
7111	FRESNO	CA		03/29/2019										37,885			
7112	ROEBUCK	SC		04/01/2019										54,257			
7113	CORPUS CHRISTI	TX		04/03/2019										16,963			
7115	WAUKEGAN	IL		04/17/2019										20,015			
7116	JACKSONVILLE	FL		05/21/2019										33,057			
7119	TUCSON	AZ		04/12/2019										51,697			
7120	HENDERSON	NV		04/24/2019										47,366			
7122	OCEANSIDE	CA		04/03/2019										13,858			
7123	INDIANAPOLIS	IN		04/18/2019										62,989			
7124	CARLSBAD	CA		03/26/2019										158,391			
7128	SAN DIEGO	CA		05/07/2019										11,878			
7130	WHEATON	IL		04/24/2019										19,284			
7131	LAKE SAINT LOUIS	MO		05/02/2019										24,235			
7134	SAN DIEGO	CA		05/31/2019										159,377			
7136	SAN DIEGO	CA		05/07/2019										19,796			
7137	FRESNO	CA		04/03/2019										22,664			
7138	PORTERVILLE	CA		04/03/2019										25,826			
7139	DALLAS	GA		04/17/2019										8,261			
7140	LAREDO	TX		04/03/2019										14,443			
7141	NEWARK	NJ		05/23/2019										37,398			
7142	CORONA	CA		05/06/2019										44,806			
7143	CORONA	CA		06/20/2019										10,222			
7144	PARKER	CO		05/06/2019										60,237			
7146	ROUND ROCK	TX		05/07/2019										12,429			
7147	JOHNSON CITY	NY		05/24/2019										16,144			
7150	LOS GATOS	CA		05/17/2019										18,781			
7155	SEATTLE	WA		04/25/2019										70,612			
7156	SEATTLE	WA		04/25/2019										62,909			
7158	COLMAR	PA		05/28/2019										41,069			
7159	DAVIE	FL		06/26/2019										18,326			
7160	LOCKPORT	IL		04/08/2019										36,592			
7163	ROCKY MOUNT	NC		04/10/2019										12,743			
7164	SUGAR LAND	TX		04/30/2019										75,412			
7165	LAS VEGAS	NV		06/24/2019										70,421			
7166	LAS VEGAS	NV		06/24/2019										44,623			
7167	LAS VEGAS	NV		06/24/2019										61,124			
7168	LAS VEGAS	NV		06/24/2019										32,305			
7170	PORTLAND	OR		05/15/2019										131,604			
7172	FRASER	MI		05/24/2019										159,389			
7174	SAN DIEGO	CA		06/12/2019										34,508			
7176	GETZVILLE	NY		05/28/2019										24,689			
7178	CORONA	CA		05/13/2019										16,562			
7179	CORONA	CA		07/09/2019										7,087			
7180	HOUSTON	TX		05/28/2019										29,806			
7185	CLEARWATER	FL		06/05/2019										14,769			
7186	GRAPEVINE	TX		04/10/2019										31,252			
7187	AMARILLO	TX		05/14/2019										34,121			
7188	MT PLEASANT	MI		05/24/2019										20,263			
7189	LAWTON	OK		05/31/2019										9,715			
7190	HARLINGEN	TX		06/10/2019										7,760			
7193	MISSOURI CITY	TX		06/12/2019										27,953			
7194	TROY	MI		07/02/2019										23,076			
7197	GLENDALE	AZ		06/03/2019										48,525			
7198	SAN RAFAEL	CA		06/21/2019										6,048			
7199	SCOTTSDALE	AZ		07/02/2019										171,307			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200	SANTA MONICA	CA		06/12/2019										19,835			
7201	BEND	OR		05/31/2019										31,975			
7202	ARKANSAS CITY	KS		06/10/2019										11,935			
7203	GERMANTOWN	TN		06/07/2019										47,870			
7207	PLOVER	WI		07/08/2019										18,340			
7212	TUALATIN	OR		05/24/2019										25,037			
7214	SAN DIEGO	CA		07/08/2019										76,703			
7215	YUKON	OK		06/14/2019										18,581			
7216	SEASIDE	CA		06/06/2019										3,750			
7218	San Antonio	TX		10/24/2019										2,488			
7219	FORT WAYNE	IN		06/11/2019										9,557			
7220	MOUNT VERNON	WA		06/11/2019										11,282			
7221	YUCAIPA	CA		06/11/2019										13,406			
7222	NORTH MYRTLE BEACH	SC		06/11/2019										15,795			
7223	STAFFORD	VA		06/11/2019										14,601			
7224	CARTHAGE	TX		06/11/2019										5,548			
7225	GEORGETOWN	TX		06/11/2019										14,468			
7226	REDDING	CA		06/11/2019										13,672			
7227	PRINCETON	TX		06/11/2019										11,282			
7228	ORLANDO	FL		06/11/2019										17,654			
7229	REPUBLIC	MO		06/11/2019										7,566			
7232	STOCKTON	CA		05/22/2019										46,277			
7237	ANKENY	IA		06/20/2019										10,325			
7238	MIDWEST CITY	OK		06/20/2019										11,672			
7239	OKLAHOMA CITY	OK		05/17/2019										53,933			
7242	RIALTO	CA		06/04/2019										19,251			
7243	WOODSTOCK	IL		06/06/2019										47,551			
7244	Rome	GA		08/28/2019										11,696			
7245	OSWEGO	IL		06/21/2019										9,589			
7246	WOODLAND	CA		06/12/2019										16,591			
7250	NORTH HILLS	CA		07/01/2019										12,866			
7252	GARLAND	TX		05/29/2019										27,913			
7253	LA HABRA	CA		06/18/2019										19,214			
7255	Pyuallup	WA		08/06/2019										8,349			
7257	TUCSON	AZ		07/19/2019										17,649			
7258	FLORENCE	OR		07/19/2019										12,942			
7259	LONG BEACH	CA		07/10/2019										12,995			
7261	Southfield	MI		08/08/2019										43,116			
7262	Brighton	MI		07/26/2019										26,115			
7263	St Charles	IL		07/31/2019										29,498			
7264	Algonquin	IL		08/01/2019										29,498			
7265	Harwood Heights	IL		07/31/2019										29,498			
7269	SALEM	OR		07/15/2019										109,391			
7270	AMERICAN FORK	UT		06/20/2019										11,668			
7271	CLOVIS	CA		07/16/2019										432,190			
7275	Houston	TX		07/26/2019										8,784			
7277	Portland	OR		07/29/2019										118,799			
7278	KINGSVILLE	TX		06/20/2019										13,576			
7279	FEDERAL WAY	WA		07/15/2019										36,206			
7281	COLORADO SPRINGS	CO		07/12/2019										23,363			
7284	Pace	FL		07/30/2019										138,718			
7285	North Ridgeville	OH		07/30/2019										10,981			
7287	Canton	OH		09/25/2019										38,346			
7288	Deer Park	TX		08/09/2019										35,138			
7291	Duvall	WA		08/02/2019										26,280			
7292	STOW	OH		07/11/2019										11,371			
7296	Oceanside	CA		07/26/2019										21,525			
7297	CARROLLTON	GA		07/22/2019										17,264			
7298	New York	NY		08/12/2019										8,148			
7300	Ontario	CA		07/23/2019										12,244			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7301	Medford	OR		08/16/2019										9,489			
7302	Austin	TX		08/19/2019										27,687			
7303	NORTH LAS VEGAS	NV		07/15/2019										5,499			
7310	Corpus Christi	TX		08/07/2019										10,240			
7311	Odessa	TX		08/16/2019										23,418			
7313	Cypress	TX		07/25/2019										18,240			
7320	Los Angeles	CA		09/03/2019										6,545			
7324	Los Angeles	CA		09/10/2019										10,981			
7325	Wauwatosa	WI		08/08/2019										22,142			
7328	Mesa	AZ		08/15/2019										13,497			
7329	Peculiar	MO		10/08/2019										15,061			
7330	Mesa	AZ		08/12/2019										9,698			
7331	Lake Elsinore	CA		08/14/2019										5,705			
7332	Milwaukee	WI		08/16/2019										74,902			
7333	Milwaukee	WI		08/16/2019										75,149			
7334	Sacramento	CA		07/31/2019										9,877			
7336	Staunton	VA		09/13/2019										5,277			
7337	Naples	FL		08/14/2019										5,528			
7343	Portland	OR		09/13/2019										19,908			
7344	Placentia	CA		08/26/2019										5,813			
7345	Woodbury	MN		08/09/2019										18,568			
7347	Farmers Branch	TX		08/27/2019										14,156			
7348	Watsonville	CA		09/03/2019										21,877			
7349	Victorville	CA		09/06/2019										15,785			
7351	Elk Grove Village	IL		08/02/2019										19,815			
7352	Manteca	CA		11/01/2019										4,034			
7353	West Springfield	MA		09/09/2019										17,943			
7357	Draper	UT		09/10/2019										26,335			
7360	Austin	TX		09/12/2019										19,053			
7365	Kent	WA		10/23/2019										2,368			
7366	Henderson	NV		08/13/2019										22,384			
7367	Santa Clara	CA		09/20/2019										7,670			
7371	Detroit	MI		09/17/2019										11,266			
7372	Tolleson	AZ		08/22/2019										7,154			
7373	Exton	PA		10/08/2019										24,801			
7378	Carrollton	TX		09/27/2019										14,945			
7379	Yulee	FL		08/28/2019										7,750			
7381	Costa Mesa	CA		10/04/2019										11,472			
7382	Columbus	NC		09/26/2019										27,496			
7383	Columbus	NC		09/26/2019										24,746			
7384	Albuquerque	NM		09/26/2019										55,280			
7385	Oak Hill	WV		09/26/2019										87,643			
7389	Fort Worth	TX		08/27/2019										4,731			
7390	San Angelo	TX		10/16/2019										4,625			
7392	Alexandria	VA		10/25/2019										9,275			
7397	Gardena	CA		10/04/2019										10,283			
7404	San Antonio	TX		10/31/2019										3,697			
7405	Richland	WA		09/12/2019										4,642			
7409	Houston	TX		10/16/2019										5,320			
7410	Las Vegas	NV		09/27/2019										33,084			
7411	Las Vegas	NV		09/27/2019										25,063			
7412	Novi	MI		10/30/2019										12,675			
7413	Porterville	CA		10/15/2019										4,030			
7417	Kyle	TX		10/15/2019										2,565			
7418	Benbrook	TX		10/15/2019										2,135			
7419	Wichita	KS		10/15/2019										1,664			
7420	Hutto	TX		10/15/2019										2,545			
7421	Dixon	CA		10/15/2019										1,955			
7422	White Settlement	TX		10/15/2019										2,953			
7423	Streetsboro	OH		10/15/2019										2,495			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7424	Willis	TX		10/15/2019										2,593			
7425	Richardson	TX		10/15/2019										3,313			
7426	Independence	MO		10/15/2019										2,163			
7427	Norman	OK		10/15/2019										2,163			
7428	Kentwood	MI		10/15/2019										2,426			
7436	Ogden	UT		10/09/2019										15,954			
7437	Salt Lake City	UT		11/01/2019										11,795			
7438	Highland Falls	NY		10/31/2019										2,157			
7440	NORTH BRUNSWICK	NJ		10/04/2019										8,093			
7444	Tucson	AZ		10/11/2019										3,757			
7455	Madison	AL		10/24/2019										2,621			
7460	San Marino	CA		10/29/2019										2,713			
7461	Jurupa Valley	CA		11/08/2019										15,786			
7462	Fresno	CA		10/24/2019										5,391			
7463	San Bernardino	CA		10/28/2019										6,764			
7466	Murray	UT		11/04/2019										8,478			
7468	Chattanooga	TN		11/01/2019										3,924			
7482	Grover Beach	CA		11/04/2019										3,934			
7499	Fort Myers	FL		09/30/2019										4,646			
7531	Corona	CA		11/06/2019										7,473			
0299999. Mortgages with partial repayments						5,424,896,077								247,043,602			
0599999 - Totals						5,722,392,664			168,655		(168,655)			544,371,534			

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	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
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO	1FE	07/01/1996		14,379,192	17,106,350	14,143,209		(20,563)				1,152,938		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1FE	09/20/2019		4,098,968	4,243,848	4,099,489		521						0.000
2799999. Surplus Debentures, etc - Unaffiliated									18,478,160	21,350,198	18,242,698		(20,042)				1,152,938		XXX
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.				15,790,357	293,767	304,965		(58,350)						9.400
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.				24,540,517	756,664	640,871		(417,493)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.				25,000,000	1,046,341	1,132,617		(301,852)						4.900
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct				14,850,000	1,071,315	797,544		797,544						15.600
000000-00-0	CENTERLINE XXXV		NEW YORK	NY	Direct				10,823,532	468,035	432,784		(392,753)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct				16,283,831	874,005	877,099		(521,954)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct				10,000,000	1,518,187	1,091,752		(827,279)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct				24,999,998	7,733,551	5,540,106		(2,281,670)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct				30,000,000	8,831,263	6,334,897		(2,671,809)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct				23,416,470	7,576,122	5,260,724		(2,297,816)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct				17,093,684	4,625,374	3,489,930		(1,975,767)					67,446	49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct				22,000,000	6,825,742	5,680,143		(1,969,019)						27.500
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct				22,662,085	7,625,436	6,761,908		(1,988,760)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct				24,404,033	150,767	98,986		(501,987)						100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct				15,509,977	4,339,392	4,669,101		(1,632,880)					598,535	99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct				34,223,020	888,008	248,242		(31,172)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct				30,034,420	12,114,439	13,135,650		(2,699,877)					3,838,624	34.000
000000-00-0	AEGON		CEDAR RAPIDS	IA	Direct				21,888,284	3,510,050	3,552,451		(7,069,358)						99.000
000000-00-0	Centerline XI		NEW YORK	NY	Direct				13,770,500	6,045,351	6,058,380		(2,563,081)					480,500	99.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									397,290,708	76,293,809	66,108,150		(29,405,333)					4,985,105	XXX
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct				389,444	320,425	119,763		(34,112)						12.200
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY				328,655										3.230
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									718,099	320,425	119,763		(34,112)						XXX
000000-00-0	KKR Credit LP			US	KKR Credit LP		04/12/2019		209,488,283	209,832,476	209,832,476	344,193					(10,000,000)		0.000
000000-00-0	KKR Various Investments Fund			US	KKR Various Investments Fund		05/08/2019		23,453,071	23,904,960	23,904,960	451,889							0.000
03212B-11-1	AMPLIFY ENERGY EQY WARRANT			TX	AMPLIFY ENERGY EQY WARRANT		11/14/2016		1,420		1,420								0.000
000000-00-0	Mackie		Milwaukee	WI	Direct		12/24/2015		2,374,906	547,115	111,495		74,431						99.000
000000-00-0	1220 Playhouse		Cleveland	OH	Direct		01/20/2015		2,633,913	791,916	417,646		(113,316)						99.000
000000-00-0	200 West 9th		Wilmington	DE	Direct		08/30/2016		1,072,153	124,551	104,613		(11,755)	57,805				54,227	99.000
000000-00-0	2 East 7th		Wilmington	DE	Direct		08/30/2016		1,081,713	97,315	32,077		128,308	298,944				75,633	99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		8,513,190	1,630,882	1,630,882		775,682	344,344					99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,875,713				32,753						99.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		3,773,652				486,641	(121,103)					100.000
000000-00-0	Diplomat		Columbus	OH	Direct		04/24/2015		1,105,520	147,540	116,914		(16,511)						99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		1,037,297	328,224	129,173		(23,910)						99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		5,426,947	2,471,234	2,112,406		357,752						99.000
000000-00-0	Publix		Seattle	WA	Direct		01/29/2015		2,648,584	653,896	341,126		(11,608)						99.000
000000-00-0	Wick		Youngstown	OH	Direct		06/15/2015		2,725,967	(16,896)	145,724		19,736	87,658				180,405	99.000
000000-00-0	The Vault		Baltimore	MD	Direct		04/21/2016		1,099,865	75,048	10,022		3,450	139,658				53,626	99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,852,273				50,000						99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		2,251,476	453,622	552,106		(38,116)					287,024	99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		3,183,255	810,314	810,314		714,011	495,184					99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014		1,116,686	137,770	62,757		78,034					20,000	99.000
000000-00-0	Heath		Baltimore	MD	Direct		05/29/2015		2,027,560	138,181	138,181		36,314	48,460				99,185	99.000
000000-00-0	829 Market		Wilmington	DE	Direct		12/31/2016		682,612	75,944	46,595		109,138	172,889				48,863	99.000
000000-00-0	Ellis Factory		Haverhill	MA	16 Wingate MM, LLC		12/14/2017		2,184,058	368,295	368,295		60,070	1,688,294				1,730,619	99.000
000000-00-0	USB RETC FUND 2016-7,LLC		St. Louis	MO	Direct		06/30/2016		8,929,055	556,056	520,306		95,311						100.000
000000-00-0	USB RETC FUND 2015-7,LLC		St. Louis	MO	Direct		11/02/2015		27,497,772	1,406,673	938,502		279,213						100.000
000000-00-0	USB RETC FUND 2015-5, LLC		St. Louis	MO	Direct		08/11/2015		12,163,884	857,242			228,531						100.000
4699999. Any Other Class of Assets - Unaffiliated									331,200,825	245,392,358	242,327,990	796,082	3,314,159	3,212,133			(10,000,000)	2,549,582	XXX
4899999. Total - Unaffiliated									747,687,792	343,356,790	326,798,601	796,082	(26,145,328)	3,212,133			(8,847,062)	7,534,687	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	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
4999999. Total - Affiliated																			XXX
5099999 - Totals									747,687,792	343,356,790	326,798,601	796,082	(26,145,328)	3,212,133			(8,847,062)	7,534,687	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
03675Y-10-3	ANTERO MIDSTREAM ORD		CO	ANTERO MIDSTREAM ORD	04/23/2018		496,460			0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							496,460			XXX
99Z090-6Y-5	LIBERTY TIRE RECYCLING LLC		US	LIBERTY TIRE RECYCLING LLC	04/13/2018		207			0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	06/04/2019		3,950,700			0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	09/20/2019		4,099,353			0.000
2799999. Surplus Debentures, etc - Unaffiliated							8,050,260			XXX
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013			194,854		99.000
000000-00-0	Centerline XI	NEW YORK	NY	Direct	11/14/2017			32,720		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013			150,199		34.000
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011			3,008		49.500
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								380,781		XXX
03212B-11-1	AMPLIFY ENERGY EQY WARRANT		TX	AMPLIFY ENERGY EQY WARRANT	02/28/2018		1,420			0.000
000000-00-0	KKR Credit LP		US	KKR Credit LP	04/12/2019		219,488,283			0.000
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019		10,000,000	13,453,071		0.000
000000-00-0	2 East 7th	Wilmington	DE	Direct	08/31/2016			75,633		
000000-00-0	Mackie	Milwaukee	WI	Direct	12/24/2015			19,721		
000000-00-0	Kirby Center	Detroit	MI	Direct	02/21/2014			(496)		
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015			10,430		
000000-00-0	200 West 9th	Wilmington	DE	Direct	08/30/2016			(5,398)		
000000-00-0	Wick	Youngstown	OH	Direct	06/15/2015			1,186		
000000-00-0	The Vault	Baltimore	MD	Direct	04/21/2016			353		
000000-00-0	829 Market	Wilmington	DE	Direct	12/31/2016			48,863		
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012			(357,630)		
000000-00-0	Forest Arms	Detroit	MI	Direct	07/24/2014			1,887		
000000-00-0	Ellis Factory	Haverhill	MA	16 Wingate MM, LLC	12/14/2017			29,993		
4699999. Any Other Class of Assets - Unaffiliated							229,489,703	13,277,613		XXX
4899999. Total - Unaffiliated							238,036,423	13,658,394		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							238,036,423	13,658,394		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
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	09/20/2019	09/20/2019								385	402		17	17	
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	06/04/2019	09/20/2019			(8,540)			(8,540)		3,942,160	4,099,353		157,193	157,193	85,893
2799999. Surplus Debentures, etc - Unaffiliated									(8,540)			(8,540)		3,942,545	4,099,755		157,210	157,210	85,893
000000-00-0	BOSTON XXX	BOSTON	MA	LEHMAN BROTHERS, INC.	12/29/2005		1,109,050								50,686				
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013		6,263,230								156,103				
000000-00-0	HCPTCF 11	LOS ANGELES	CA	Direct	12/13/2013		439,910								160,495				
000000-00-0	AEGON	CEDAR RAPIDS	IA	Direct	11/14/2017		10,621,812								2				
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							18,434,002								367,286				
03212B-11-1	AMPLIFY ENERGY EQY WARRANT		TX	AMPLIFY ENERGY EQY WARRANT	11/14/2016	09/13/2019									11		10	10	
59804T-11-8	MIDSTATES PETROLEUM EQY WARRANT		OK	MIDSTATES PETROLEUM EQY WARRANT	11/14/2016	08/07/2019	35	1,386				1,386		1,420	1,420				
000000-00-0	KKR Credit LP		US	Return of Capital	04/12/2019	09/05/2019								10,000,000	10,000,000				10,000,000
000000-00-0	Mackie	Milwaukee	WI	Direct	12/24/2015		44,687								27,344				
000000-00-0	1220 Playhouse	Cleveland	OH	Direct	01/20/2015		596,809								65,847				
000000-00-0	Kirby Center	Detroit	MI	Direct	02/21/2014										14,781				
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015		143,300								3,403				
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct	06/01/2016		556,865								131,869				
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct	11/30/2015		1,097,727								438,437				
000000-00-0	HI-2 East 7th	Wilmington	DE	Direct	08/30/2016		136,169								9,089				
000000-00-0	HI-619 Western	Bellevue	WA	Direct	09/30/2013		1,427,058								227,514				
000000-00-0	HI-Riverview	Norfolk,	VA	Direct	11/20/2012		317,247								350,000				
000000-00-0	HI-Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012		(121,103)								129,011				
000000-00-0	HI-Diplomat	Columbus	OH	Direct	04/24/2015		139,822								6,397				
000000-00-0	HI-Chisca	Memphis	TN	Direct	12/05/2014		1,905,815								151,161				
000000-00-0	HI-Publix	Seattle	WA	Direct	01/29/2015		389,219								36,485				
000000-00-0	HI-Vault	Baltimore	MD	Direct	04/21/2016		170,396								24,518				
000000-00-0	HI-Garden Theater	Detroit	MI	Direct	05/02/2012										50,000				
000000-00-0	HI-Convention Plaza	Portland	OR	Direct	08/29/2013		881,032								289,545				
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Direct	08/31/2015										228,531				
21241B-11-8	CONTURA ENERGY SRS A EQY WARRANT		TN	CONTURA ENERGY SRS A EQY WARRANT	12/16/2016	03/05/2019	14,558	(11,912)				(11,912)		2,646	11,416		8,770	8,770	
99Z090-6Y-5	LIBERTY TIRE RECYCLING LLC		US	LIBERTY TIRE RECYCLING LLC	04/13/2018	07/12/2019											(207)	(207)	
03675Y-10-3	ANTERO MIDSTREAM ORD		CO	Adjustment	04/23/2018	12/31/2019								496,460	496,460				4,846
4699999. Any Other Class of Assets - Unaffiliated							7,699,636	(10,526)				(10,526)		10,500,526	12,693,239		8,573	8,573	10,004,846
4899999. Total - Unaffiliated							26,133,638	(10,526)	(8,540)			(19,066)		14,443,071	17,160,280		165,783	165,783	10,090,739
4999999. Total - Affiliated																			
5099999 - Totals							26,133,638	(10,526)	(8,540)			(19,066)		14,443,071	17,160,280		165,783	165,783	10,090,739

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
233383-AA-6	DY8 LEASING LLC			1	1	7,500,003	101.6354	7,622,655	7,500,000	7,502,777		714			2.565	2.552	FMAN	18,703	184,756	12/03/2013	12/10/2025
71654Q-BC-5	PETROLEOS MEXICANOS		C	1	1	1,500,000	100.2514	1,503,771	1,500,000	1,500,000					2.000	2.000	JD	917	30,670	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS		C	1	1	750,000	100.0205	750,154	750,000	750,007		(2)			1.950	1.949	JD	447	14,951	06/28/2012	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS		C	1	1	20,439,000	101.8114	20,809,232	20,439,000	20,439,547		120			2.830	2.828	FA	218,516	610,558	09/10/2013	02/15/2024
912810-EQ-7	UNITED STATES TREASURY				1	1,140,328	116.1406	1,231,091	1,060,000	1,054,229		1,473			6.250	6.421	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	UNITED STATES TREASURY	SD			1	55,699	124.4688	62,234	50,000	52,236		(304)			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	111.8906	2,495,161	2,230,000	2,154,236		1,933			3.000	3.196	MN	8,638	66,900	09/13/2018	05/15/2045
912828-4X-5	UNITED STATES TREASURY				1	12,215,918	103.9219	12,782,391	12,300,000	12,236,982		16,330			2.750	2.899	FA	114,299	338,250	09/14/2018	08/31/2023
912828-5L-0	UNITED STATES TREASURY				1	6,025,547	102.3438	6,140,625	6,000,000	6,016,530		(8,445)			2.875	2.723	MN	22,273	172,500	12/06/2018	11/15/2021
912828-6B-1	UNITED STATES TREASURY				1	12,667,008	106.0469	13,388,418	12,625,000	12,664,364		(2,644)			2.625	2.586	FA	125,178	165,703	05/16/2019	02/15/2029
912828-6T-2	UNITED STATES TREASURY				1	14,052,637	104.0000	14,066,000	13,525,000	14,031,375		(21,261)			2.375	1.936	MN	41,476	160,609	08/01/2019	05/15/2029
912828-6X-3	UNITED STATES TREASURY				1	10,082,071	102.0000	10,200,000	10,000,000	10,075,791		(6,280)			2.125	1.998	MN	18,579	106,250	06/05/2019	05/31/2026
912828-D5-6	UNITED STATES TREASURY	SD			1	108,728	103.0469	113,352	110,000	109,367		128			2.375	2.508	FA	987	2,613	08/15/2014	08/15/2024
912828-H8-6	UNITED STATES TREASURY				1	681,382	99.8438	698,906	700,000	694,139		2,743			1.500	1.912	JJ	4,394	10,500	03/05/2015	01/31/2022
912828-J2-7	UNITED STATES TREASURY				1	2,002,156	101.4375	2,028,750	2,000,000	2,001,097		(211)			2.000	1.988	FA	15,109	40,000	04/14/2015	02/15/2025
912828-J4-3	UNITED STATES TREASURY				1	3,455,316	100.3750	3,513,125	3,500,000	3,484,899		6,765			1.750	1.955	FA	20,697	61,250	03/19/2015	02/28/2022
912828-K7-4	UNITED STATES TREASURY				1	147,598	101.3594	152,039	150,000	149,081		154			2.000	2.116	FA	1,133	4,500	09/21/2015	08/15/2025
912828-P4-6	UNITED STATES TREASURY	SD			1	4,300,230	99.0938	4,310,578	4,350,000	4,318,473		4,834			1.625	1.750	FA	26,700	70,688	04/15/2016	02/15/2026
912828-P4-6	UNITED STATES TREASURY				1	39,442	99.0938	39,638	40,000	38,285		258			1.625	2.382	FA	246	650	04/20/2016	02/15/2026
912828-P7-9	UNITED STATES TREASURY	SD			1	1,009,850	99.6563	1,011,511	1,015,000	1,012,582		739			1.500	1.578	FA	5,145	15,225	03/30/2016	02/28/2023
912828-R2-8	UNITED STATES TREASURY				1	99,879	100.0000	100,000	100,000	99,137		250			1.625	1.894	AO	277	1,625	05/27/2016	04/30/2023
912828-SV-3	UNITED STATES TREASURY				1	727,096	100.3750	727,719	725,000	725,581		(238)			1.750	1.715	MN	1,638	12,688	06/12/2012	05/15/2022
912828-TY-6	UNITED STATES TREASURY				1	43,794,705	100.0625	44,797,981	44,770,000	44,353,661		139,542			1.625	1.958	MN	93,937	596,838	11/14/2019	11/15/2022
912828-TY-6	UNITED STATES TREASURY	C			1	21,026,020	100.0625	21,618,503	21,605,000	21,419,726		62,071			1.625	1.933	MN	45,332	428,486	06/18/2013	11/15/2022
912828-U2-4	UNITED STATES TREASURY				1	47,569	101.1406	50,570	50,000	49,166		111			2.000	2.263	MN	129	1,000	12/27/2016	11/15/2026
912828-VS-6	UNITED STATES TREASURY				1	5,281,716	103.0000	5,665,000	5,500,000	5,410,617		23,049			2.500	2.977	FA	51,936	137,500	08/20/2013	08/15/2023
912828-Y9-5	UNITED STATES TREASURY				1	17,652,791	100.4375	17,425,906	17,350,000	17,640,741		(12,050)			1.875	1.605	JJ	136,136		10/04/2019	07/31/2026
912828-YB-0	UNITED STATES TREASURY				1	13,254,498	97.5000	13,016,250	13,350,000	13,253,687		(1,448)	146,238		1.625	1.705	FA	81,941		11/01/2019	08/15/2029
912828-YD-6	UNITED STATES TREASURY				1	1,981,094	97.2813	1,945,625	2,000,000	1,981,923		829			1.375	1.518	FA	9,293		09/05/2019	08/31/2026
912828-YG-9	UNITED STATES TREASURY				1	7,785,006	98.7969	7,706,156	7,800,000	7,785,425		419			1.625	1.654	MS	32,207		10/23/2019	09/30/2026
912828-YQ-7	UNITED STATES TREASURY				1	100,680,951	98.7500	100,428,750	101,700,000	100,699,013		18,061			1.625	1.779	AO	281,491		11/18/2019	10/31/2026
912828-YS-3	UNITED STATES TREASURY				1	48,811,887	98.5625	48,591,313	49,300,000	48,812,182		295			1.750	1.860	MN	112,697		12/31/2019	11/15/2029
912828-YU-8	UNITED STATES TREASURY				1	2,269,273	98.7344	2,270,891	2,300,000	2,269,342		69			1.625	1.831	MN	3,268		12/26/2019	11/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						363,737,176	XXX	367,264,294	366,394,000	364,786,198		228,004	146,238		XXX	XXX	XXX	1,519,875	3,303,960	XXX	XXX
36179M-EK-2	G2 MA0138 - RMBS	CF			4 1	802,842	101.7768	818,177	803,894	802,827		184			2.500	2.512	MON	1,675	19,642	06/22/2012	06/20/2027
36202C-QX-4	G2 002270 - RMBS	CF			4 1	4,021	112.1367	4,463	3,980	3,988					8.000	7.827	MON	27	311	09/14/2000	08/20/2026
36202F-BK-1	G2 004542 - RMBS	CF			4 1	353,834	111.5246	375,235	336,459	351,793		(656)			5.500	4.340	MON	1,542	18,168	09/30/2009	09/20/2039
36203G-HA-4	GN 348625 - RMBS	CF			4 1	6,107	103.5145	6,150	5,941	5,950		(6)			7.500	7.287	MON	37	438	04/07/1993	04/15/2023
36203R-YD-5	GN 357208 - RMBS	CF			4 1	5,238	101.3318	5,129	5,062	5,117		(46)			7.500	5.550	MON	32	364	05/07/1993	05/15/2023
3620A2-T5-5	GN 717072 - RMBS	CF			4 1	689,552	110.9635	753,960	679,466	689,006		82			5.000	4.652	MON	2,831	33,233	06/23/2009	05/15/2039
3620AC-6M-1	GN 726376 - RMBS				4 1	18,611	110.9681	19,754	17,801	18,562		(18)			5.000	3.975	MON	74	873	11/20/2009	10/15/2039
36224S-JA-1	GN 336957 - RMBS	CF			4 1	4,254	110.0236	4,619	4,198	4,202		(3)			7.000	6.804	MON	24	286	09/16/1993	05/15/2023
36295P-U2-6	GN 676601 - RMBS	CF			4 1	176,220	119.0888	199,189	167,261	174,897		(1,130)			6.500	5.301	MON	906	10,609	05/05/2009	11/15/2037
36295Q-KU-3	GN 677207 - RMBS	CF			4 1	13,528	117.5693	15,392	13,092	13,336		(40)			6.500	6.030	MON	71	849	09/17/2008	08/15/2038
36296F-MQ-3	GN 689867 - RMBS	CF			4 1	346,204	107.4092	359,715	334,901	343,757		(228)			6.500	5.830	MON	1,814	21,170	09/16/2008	09/15/2038
36296N-W7-7	GN 696470 - RMBS	CF			4 1	18,417	106.2731	18,942	17,824	18,246		(69)			6.500	5.908	MON	97	1,156	09/17/2008	08/15/2038
36296Q-3N-7	GN 698405 - RMBS	CF			4 1	1,547,037	110.9740	1,676,213	1,510,456	1,543,115		(1,232)			5.000	4.469	MON	6,294	74,064	08/18/2009	07/15/2039
36297A-KW-2	GN 706009 - RMBS				4 1	74,720	107.1095	77,701	72,544	74,476		(138)			5.500	4.842	MON	332	3,902	02/10/2009	01/15/2039
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS				4 1	4,483,872	115.8190	5,215,685	4,503,309	4,487,163		1,189			5.500	5.588	MON	20,640	240,458	07/02/2003	06/16/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS				4 1	433,531	110.2801	473,202	429,091	429,997		(95)			5.250	5.185	MON	1,877	22,590	06/12/2003	02/20/2033
38374C-GS-4	GNR 0376A PZ - CMO/RMBS	CF			4 1	3,959,774	110.2256	4,446,782	4,034,256	3,992,058		3,472			6.000	6.285	MON	20,171	237,691	09/02/2003	09/20/2033
38374E-UE-5	GNR 0398D ZK - CMO/RMBS				4 1	1,581,802	130.1860	2,045,340	1,571,090	1,575,624		(1,149)			6.000	6.000	MON	7,855	91,272	02/27/2004	11/20/2033
38374L-5H-0	GNR 0560B WZ - CMO/RMBS				4 1	8,847,779	112.0492	9,994,623	8,919,851	8,872,640		4,083			5.500	5.620	MON	40,883	480,472	09/20/2005	09/20/2035
38374M-CH-0	GNR 0583 Z - CMO/RMBS				4 1	9,224,958	110.5315	10,978,054	9,932,057	9,633,793		8,360			5.000	5.809	MON	41,384	498,365	10/14/2005	10/16/2035
38374M-WL-9	GNR 061A ZA - CMO/RMBS				4 1	8,261,535	112.7958	9,577,878	8,491,342	8,373,490		2,680			5.500	5.862	MON	38,919	468,801	01/10/2006	01/20/2036
38376K-C9-0	GNR 0991E MB - CMO/RMBS	CF			4 1	5,622,962	103.2384	6,012,680	5,824,075	5,770,867		9,881			4.000	4.448	MON	19,414	226,447	02/04/2010	10/16/2024

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
38376P-TU-4	GNR 09125C MP - CMO/RMBS	CF		4	1	95,791	103.2773	103,136	99,863	98,848		171			4.000	4.508	MON	333	3,864	02/16/2010	12/16/2024
38376T-DU-3	GNR 102G PV - CMO/RMBS	CF		4	1	2,092,310	100.0951	2,021,724	2,019,802	2,015,873		(4,464)			5.000	4.536	MON	8,416	91,888	03/30/2010	10/20/2026
38376T-VX-7	GNR 106K EB - CMO/RMBS	CF		4	1	4,792,361	103.3569	5,116,731	4,950,546	4,911,859		7,750			4.000	4.433	MON	16,502	190,350	02/08/2010	01/16/2025
38376V-VN-4	GNR 1017A B - CMO/RMBS			4	1	4,022,121	103.2205	4,321,123	4,186,302	4,140,470		7,290			4.000	4.513	MON	13,954	161,907	02/12/2010	02/16/2025
38376W-NB-7	GNR 1024C QB - CMO/RMBS	CF		4	1	3,079,982	103.4040	3,188,811	3,083,837	3,077,224		1,672			4.500	4.529	MON	11,564	133,863	04/29/2010	04/20/2039
38376X-VR-1	GNR 1030C NY - CMO/RMBS	CF		4	1	6,674,434	104.0284	6,761,846	6,500,000	6,517,679		(16,921)			5.000	4.730	MON	27,083	325,000	04/06/2010	12/16/2026
38377D-XJ-0	GNR 10104B PB - CMO/RMBS			4	1	207,076	100.8675	203,709	201,957	201,902		(278)			4.500	4.155	MON	757	8,741	05/12/2011	09/20/2039
38377E-H2-3	GNR 1060A AY - CMO/RMBS	CF		4	1	1,384,392	104.9168	1,427,918	1,361,000	1,366,371		(2,102)			4.000	3.841	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNR 1060B QG - CMO/RMBS			4	1	944,070	101.4423	938,908	925,559	925,086		(608)			4.500	4.234	MON	3,471	38,150	05/19/2010	03/20/2039
38377F-EK-3	GNR 1061B DB - CMO/RMBS			4	1	5,515,393	103.0797	5,830,094	5,655,907	5,615,062		7,194			4.000	4.310	MON	18,853	219,079	05/13/2010	05/20/2025
38377K-ZJ-2	GNR 10112A JB - CMO/RMBS			4	1	5,667,600	103.3849	5,449,850	5,271,420	5,332,852		(12,666)			4.500	3.677	MON	19,768	234,763	11/08/2010	09/20/2039
38377L-J4-1	GNR 10130A LD - CMO/RMBS			4	1	2,638,610	101.4115	2,740,514	2,702,369	2,689,816		6,412			4.500	4.864	MON	10,134	121,607	02/07/2011	08/16/2039
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS			4	1	5,133,575	108.1695	6,237,924	5,766,802	5,442,474		67,392			4.000	5.047	MON	19,223	225,751	02/07/2011	11/16/2040
38378J-NU-2	GNR 1337H LV - CMO/RMBS	CF		4	1	2,567,711	103.1188	2,574,540	2,496,673	2,533,984		(7,312)			3.500	2.864	MON	7,282	86,249	04/09/2013	02/20/2025
38378M-XD-2	GNR 1367C TV - CMO/RMBS	CF		4	1	5,219,146	103.8447	5,254,375	5,059,840	5,156,408		(13,060)			3.000	2.691	MON	12,650	151,795	04/16/2015	02/20/2042
911760-AP-1	VENDE 921B 2Z - CMO/RMBS			4	1	81,703	104.7831	86,076	82,147	81,827		26			7.750	7.970	MON	531	6,451	09/08/2000	05/15/2022
911760-BG-0	VENDE 922 Z - CMO/RMBS			4	1	836,276	104.0784	933,463	896,884	882,601		3,694			7.250	8.733	MON	5,419	66,013	03/27/1996	09/15/2022
911760-EJ-1	VENDE 942C 3ZB - CMO/RMBS			4	1	1,900,649	107.0524	2,391,719	2,234,159	2,127,176		10,549			6.500	9.245	MON	12,102	146,543	06/08/1995	06/15/2024
911760-JJ-6	VENDE 963 2Z - CMO/RMBS			4	1	2,646,677	110.6899	3,004,165	2,714,037	2,679,849		2,734			7.750	8.271	MON	17,528	211,335	10/25/1996	10/15/2026
92261X-AB-4	VENDE 101 DV - CMO/RMBS	CF		4	1	1,624,561	100.1489	1,565,344	1,563,017	1,567,795		(11,070)			4.250	3.208	MON	5,536	63,523	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						103,601,236	XXX	113,230,851	105,450,071	104,550,061		71,525			XXX	XXX	XXX	422,539	4,992,472	XXX	XXX
380992-GM-3	POOL 000012 - MBS			4	1	444	100.0000	442	442	441		(1)			7.430	7.365	N/A	5	(22)	01/24/2002	06/20/2021
38373M-5H-9	GNR 097 Z - CMBS			4	1	7,363,744	109.0740	9,492,785	8,703,069	8,698,189		(2,432)			5.904	5.934	MON	42,823	514,031	01/28/2009	12/16/2050
38373M-AK-6	GNR 0116 Z - CMBS			4	1	4,178,648	107.0710	161,915	151,222	163,064		(2,121)			6.750	4.759	MON	851	10,213	06/13/2003	10/16/2040
38373M-BE-9	GNR 0158 Z - CMBS			4	1	2,234,216	106.8200	739,234	692,037	634,403		(16,082)			6.794	10.085	MON	3,918	45,664	12/07/2001	09/16/2041
38373M-FX-3	GNR 0256 Z - CMBS			4	1	623,247	107.9420	107,945	100,003	101,070		(176)			7.392	7.123	MON	616	7,394	01/13/2003	06/16/2042
38374B-JX-2	GNR 0359 Z - CMBS			4	1	7,805,054	104.0080	3,774,656	3,629,198	3,876,954		(16,517)			5.395	3.485	MON	16,316	197,887	06/23/2003	06/16/2043
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						22,205,354	XXX	14,276,977	13,275,971	13,474,120		(37,329)			XXX	XXX	XXX	64,529	775,167	XXX	XXX
0599999. Total - U.S. Government Bonds						489,543,766	XXX	494,772,122	485,120,042	482,810,379		262,200	146,238		XXX	XXX	XXX	2,006,943	9,071,599	XXX	XXX
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1FE	6,206,702	107.1789	7,148,833	6,670,000	6,213,143		6,441			4.375	4.815	FA	118,346	145,906	01/28/2019	02/05/2049
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2FE	2,035,000	112.0000	2,240,000	2,000,000	2,032,474		(2,453)			5.250	5.018	MN	16,042	105,000	12/18/2018	11/06/2029
532386-AB-5	LILE FINANCE LTD		C		1	32,999,804	102.9270	33,965,708	32,999,804	32,999,992		(32)			3.179	3.178	FMAN	160,274	1,013,011	09/17/2013	05/06/2025
669812-BQ-1	NOVA SCOTIA POWER CORPORATION		C		1FE	199,800	108.1474	216,295	200,000	200,042		6			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	119.6212	1,495,265	1,250,000	1,312,588		(13,169)			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	8,613,712	98.8226	8,512,292	8,613,714	8,615,006		(242)			2.785	2.782	MJSD	19,991	232,360	10/15/2013	12/01/2024
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR		B		1PL	26,905,560	117.7202	31,978,093	27,164,500	27,164,500				(499,730)	2.730	2.730	JJ	311,056	745,390	11/02/2016	01/31/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						78,420,478	XXX	85,556,486	78,898,018	78,537,745		(9,449)		(499,730)	XXX	XXX	XXX	665,539	2,349,529	XXX	XXX
1099999. Total - All Other Government Bonds						78,420,478	XXX	85,556,486	78,898,018	78,537,745		(9,449)		(499,730)	XXX	XXX	XXX	665,539	2,349,529	XXX	XXX
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)			1	1FE	7,708,751	109.2600	7,784,775	7,125,000	7,489,613		(52,153)			4.650	3.708	FA	125,163	331,313	03/16/2016	02/15/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,708,751	XXX	7,784,775	7,125,000	7,489,613		(52,153)			XXX	XXX	XXX	125,163	331,313	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,708,751	XXX	7,784,775	7,125,000	7,489,613		(52,153)			XXX	XXX	XXX	125,163	331,313	XXX	XXX
074851-QR-0	BEAVER CNTY PA			1	1FE	1,020,000	105.0140	1,071,143	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	105.9220	1,382,282	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	106.5320	1,251,751	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	109.1140	883,823	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	109.4300	886,383	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	110.2940	13,499,986	12,240,000	12,240,000					4.627	4.627	MN	94,391	489,259	12/12/2018	05/01/2037
274137-WT-1	EAST ORANGE N J	.B			1FE	356,537	90.8950	940,763	1,035,000	911,455		50,065			0.000	5.730	N/A			05/15/2003	04/01/2022
686053-DH-9	OREGON SCH BRDS ASSN			1	1FE	5,000,000	101.7670	5,088,350	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
68608D-DA-9	OREGON ST LOC GOVTS			1	1FE	510,024	107.9430	550,535	510,024	510,024					6.015	6.015	JD	2,557	33,384	05/12/2004	06/01/2023
981306-UD-3	WORCESTER MASS			2	1FE	6,999,023	109.7500	7,517,875	6,850,000	6,986,185		(12,153)			4.750	4.476	MN	41,576	319,952	12/07/2018	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						30,225,583	XXX	33,072,892	30,755,024	30,767,665		37,912			XXX	XXX	XXX	164,314	1,307,250	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						30,225,583	XXX	33,072,892	30,755,024	30,767,665		37,912			XXX	XXX	XXX	164,314	1,307,250	XXX	XXX
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1FE	2,885,247	143.9080	2,906,942	2,020,000	2,741,310		(40,468)			7.734	4.172	FA	59,019	156,227	06/01/2016	02/15/2033
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV				2	20,508,437	115.2720	20,116,213	17,451,084	20,125,023		(123,328)			6.126	4.265	JJ	534,527	1,079,255	09/23/2016	01/01/2036
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC			1	1FE	57,412,448	104.1033	56,946,587	54,702,000	55,234,201		(314,096)			4.590	3.962	FA	948,533	2,510,822	10/16/2014	08/15/2021
19648F-NW-0	COLORADO HEALTH FACS AUTH REV			1	1FE	6,830,000	100.0490	6,833,347	6,830,000	6,830,000					3.846	3.846	MN	29,917		11/07/2019	11/01/2049
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1FE	5,000,000	104.3310	5,216,550	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	104.8040	5,240,200	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	105.6720	12,601,386	11,925,000	11,925,000					3.743	3.743	JD	37,196	446,353	10/20/2016	06/01/2029
235036-RD-4	DALLAS FORT WORTH TEX INTL ARPT REV				1FE	2,475,000	101.6760	2,516,481	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	104.3220	5,216,100	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	114.7120	11,471,200	10,000,000	11,193,611		(245,135)			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	100.4210	2,008,420	2,000,000	2,000,360		(706)			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	101.5120	19,358,338	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	102.6200	15,393,000	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	103.7390	2,406,745	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	106.1030	1,061,030	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	5,000,000	100.6460	5,032,300	5,000,000	5,000,000					2.995	2.995	JJ	74,875	149,750	04/10/2013	07/01/2020
347622-CG-5	FORT LAUDERDALE FLA SPL OBLIG			1	1FE	17,000,000	101.1070	17,188,190	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	102.5040	6,150,240	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	103.5840	10,358,400	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	103.8880	11,427,680	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	104.2760	5,735,180	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	90.9720	2,729,160	3,000,000	2,385,179		141,499			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	118.2330	13,005,630	11,000,000	11,000,000					4.584	4.584	JJ	252,120	504,240	10/06/2015	01/01/2040
392274-A9-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1FE	7,000,000	101.3490	7,094,430	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	108.0820	6,484,920	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	9,771,305	117.2730	11,223,026	9,570,000	9,680,021		(8,264)			5.980	5.823	MS	190,762	575,413	01/23/2003	09/01/2029
491034-AQ-7	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC			2	1FE	1,200,000	108.0960	1,297,152	1,200,000	1,200,000					4.689	4.689	JJ	28,134	15,786	03/06/2019	01/01/2049
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV			9	1FE	2,425,000	101.3190	2,456,986	2,425,000	2,425,000					5.250	5.250	JJ	63,656	138,818	05/29/2003	07/01/2023
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1FE	1,965,000	101.9560	2,003,435	1,965,000	1,965,000					3.407	3.406	MS	22,316	115,403	12/04/2014	09/01/2021
542690-3L-4	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1FE	12,500,000	103.5090	12,938,625	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	106.1550	9,426,564	8,880,000	8,894,177		(2,723)			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	108.7670	2,719,175	2,500,000	2,508,308		(1,284)			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	108.1160	1,621,740	1,500,000	1,505,659		(724)			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	106.8240	3,979,194	3,725,000	3,855,140		(52,476)			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	102.8870	1,543,305	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	104.3060	4,172,240	4,000,000	4,000,000					3.483	3.483	JJ	69,660	139,320	06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1,2	1FE	6,645,000	105.5070	7,010,940	6,645,000	6,645,000					3.833	3.833	JJ	127,351	254,703	06/11/2014	07/01/2025
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT			2	6YE	294,053	0.8372	26,376	3,150,458	26,376	(267,751)	74			6.500	34.474	MS	51,764	166,380	09/30/2019	07/01/2036
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGY REV			1	1FE	1,660,000	106.5500	1,768,730	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	114.5780	8,839,693	7,715,000	7,851,833		(3,438)			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	108.6040	14,791,865	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	109.2890	3,005,448	2,750,000	2,765,447		(3,889)			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	122.5970	15,723,065	12,825,000	15,224,061		(174,351)			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	108.3870	1,945,547	1,795,000	1,903,220		(35,529)			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	106.7990	3,001,052	2,810,000	2,987,179		(58,429)			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	136.0870	2,163,783	1,590,000	2,085,468		(15,494)			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	127.6030	2,449,978	1,920,000	2,326,601		(25,798)			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	116.8070	11,680,700	10,000,000	10,864,528		(104,262)			6.200	4.712	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5Y-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1FE	3,630,000	102.6190	3,725,070	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	104.2670	3,936,079	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	105.7300	1,147,171	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	1,730,000	107.8040	1,865,009	1,730,000	1,730,000					5.360	5.358	AO	23,182	92,112	01/16/2004	04/01/2024
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1FE	9,432,500	104.4910	10,449,100	10,000,000	9,448,683		15,370			3.982	4.378	AO	99,550	398,200	12/12/2018	10/01/2041
61075T-GG-7	MONROE CNTY N Y INDL DEV CORP REV			1	1FE	1,825,000	100.7990	1,839,582	1,825,000	1,825,000					3.627	3.627	JJ	33,096	66,193	09/11/2013	07/01/2020

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
61075T-GH-5	MONROE CNTY N Y INDL DEV CORP REV			1	1FE	1,865,000	102.8240	1,917,668	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	108.3920	2,493,016	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	110.2340	5,230,603	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	111.8790	4,827,579	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	106.4160	2,788,099	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	113.1810	3,502,952	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	104.7590	1,330,439	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	104.1660	1,005,202	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 EXTENDIBLE IAM COML			1	1FE	3,555,257	107.9090	3,544,811	3,285,000	3,365,102		(18,382)			5.549	4.850	MN	23,292	198,576	05/16/2011	11/15/2023
650116-BE-5	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2FE	1,300,000	102.7030	1,335,139	1,300,000	1,300,000					3.573	3.573	JJ	23,225	46,449	05/18/2016	07/01/2029
650116-BF-2	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2FE	1,020,000	103.0710	1,051,324	1,020,000	1,020,000					3.673	3.673	JJ	18,732	37,465	05/18/2016	07/01/2030
658196-H9-4	NORTH CAROLINA EASTN MUN PWR AGY PWR SYS			2	1FE	4,402,820	124.5740	5,225,879	4,195,000	4,280,414		(11,447)			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	105.9270	3,495,591	3,300,000	3,313,018		(3,424)			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	106.8950	13,570,320	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	107.2610	6,269,405	5,845,000	5,845,000					4.058	4.058	JJ	118,595	237,190	07/16/2015	07/01/2025
67704L-AA-9	OGLETHORPE POWER CORP			9	2FE	24,255,115	116.3797	23,159,560	19,900,000	24,248,141		(6,974)			5.534	3.632	JJ	550,633		12/17/2019	01/01/2035
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN REV			1	1FE	3,730,000	101.8320	3,798,334	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	103.9500	7,998,953	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	105.7580	9,100,476	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	104.4770	15,379,014	14,720,000	14,504,239		3,711			4.354	4.445	JJ	320,454	477,121	12/07/2018	07/01/2048
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV			1	1FE	9,665,000	103.1030	9,964,905	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	2,258,000	100.6940	2,273,671	2,258,000	2,258,000					2.967	2.967	JJ	33,497	74,009	04/02/2015	07/01/2021
73358W-AH-7	PORT AUTH N Y & N J				1FE	8,249,568	117.1970	7,600,225	6,485,000	7,269,994		(145,308)			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	6,750,000	111.9340	7,555,545	6,750,000	6,750,000					6.300	6.298	MS	141,750	448,403	08/14/2003	09/01/2025
783186-NH-8	RUTGERS ST UNIV N J			1	1FE	8,656,608	127.4460	9,080,528	7,125,000	8,477,832		(40,988)			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	100.2130	2,355,006	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	101.4150	1,014,150	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	102.3860	3,307,068	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	103.4130	1,184,079	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	1,112,997	100.2020	1,147,313	1,145,000	1,132,502		2,723			6.140	6.460	JD	5,859	75,348	12/12/2003	12/01/2023
792905-DR-9	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1FE	7,065,000	102.7250	7,257,521	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	104.4080	3,440,244	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	105.8230	13,275,495	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	107.3910	5,369,550	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	107.7780	4,311,120	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	107.6210	2,448,378	2,275,000	2,275,000					4.189	4.189	JJ	47,650	95,300	05/29/2015	07/01/2027
85732G-WF-3	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1FE	7,100,000	100.0410	7,102,911	7,100,000	7,100,000					3.046	3.046	AO	24,630		10/17/2019	04/01/2028
85732G-WH-9	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1FE	5,905,000	99.4160	5,870,515	5,905,000	5,905,000					3.146	3.146	AO	21,157		10/17/2019	04/01/2030
85732G-WJ-5	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1FE	4,705,000	100.7700	4,741,229	4,705,000	4,705,000					3.196	3.196	AO	17,126		10/17/2019	04/01/2031
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1FE	2,517,884	116.6990	2,754,096	2,360,000	2,475,307		(12,395)			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	116.8140	8,761,050	7,500,000	8,008,277		(41,528)			5.088	4.229	MS	112,360	381,600	06/15/2016	09/15/2029
873521-AT-5	TACOMA WASH LEASE REV				1FE	7,120,000	110.4440	7,863,613	7,120,000	7,120,000					9.350	9.342	MS	196,018	666,533	03/28/1990	03/15/2022
875301-FB-4	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1FE	2,000,000	100.3060	2,006,120	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	101.1400	1,264,250	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	102.0870	1,531,305	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	101.1400	3,276,936	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	247,205	137.1411	342,853	250,000	247,778		78			5.250	5.323	MS	3,865	13,125	09/16/2009	09/15/2039
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1FE	4,000,000	106.8660	4,274,640	4,000,000	4,000,000					4.197	4.197	MN	21,451	133,371	01/09/2019	05/15/2048
91412H-BU-6	THE REGENTS OF THE UNIVERSITY OF CALIFOR			1,2	1FE	11,600,280	107.8360	12,401,140	11,500,000	11,591,234		(8,584)			4.428	4.314	MN	65,067	509,220	12/07/2018	05/15/2048
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV	CF		1	1FE	6,364,750	105.2950	6,580,938	6,250,000	6,308,991		(11,154)			4.156	3.935	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	116.8050	5,840,250	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	CF		1	1FE	3,073,930	111.7870	3,353,610	3,000,000	3,051,742		(4,233)			4.756	4.532	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1FE	1,700,000	104.0210	1,768,357	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	114.6210	2,292,420	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1FE	2,108,465	112.0960	2,370,830	2,115,000	2,112,346		339			5.700	5.724	MN	20,093	125,500	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	1,840,000	102.7150	1,889,956	1,840,000	1,840,000					3.194	3.194	MN	9,795	58,770	08/03/2016	05/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1FE	10,000,000	102.4070	10,240,700	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						673,314,669	XXX	698,386,177	652,716,542	665,676,300	(267,751)	(1,351,018)			XXX	XXX	XXX	10,252,678	26,229,778	XXX	XXX
31288E-Y3-5	FH C76130 - RMBS	CF		4	1	34,860	111.0744	38,964	35,080	34,944		18			5.000	5.106	MON	146	1,747	02/13/2003	02/01/2033
31288G-Q2-1	FH C77673 - RMBS	CF		4	1	294,264	108.8497	322,320	296,114	294,474		208			5.000	5.158	MON	1,234	14,424	02/13/2003	03/01/2033
31288W-EB-9	FH A06430 - RMBS	CF		4	1	4,122	101.1573	4,185	4,138	4,118		(18)			4.875	4.155	MON	34	181	03/26/1992	03/01/2022
312906-J5-0	FHR 198 Z - CMO/RMBS			4	1	84	100.4402	95	95	94		2			8.500	13.745	MON		17	08/15/1991	09/15/2022
312916-FL-8	FHR 1526 L - CMO/RMBS	CF		4	1	91,930	104.8361	106,199	101,300	99,660		195			6.500	7.698	MON	549	6,336	06/01/1993	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS			4	1	197,051	106.8533	223,127	208,816	206,112		856			7.000	8.084	MON	1,218	14,774	01/10/2001	07/15/2023
31292G-L8-7	FH C00351 - RMBS			4	1	5,380	110.7498	6,004	5,421	5,398		5			8.000	8.203	MON	36	421	09/06/1994	07/01/2024
31296L-PK-1	FH A12226 - RMBS	CF		4	1	111,299	108.8971	122,438	112,435	111,640		171			5.000	5.203	MON	468	5,468	12/23/2003	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1	47,699	105.9477	53,103	50,122	49,618		87			6.900	7.583	MON	288	3,489	10/13/2000	09/15/2023
3133T0-VX-9	FHR 1560 Z - CMO/RMBS			4	1	889,648	106.2892	1,031,564	970,525	949,179		4,479			7.000	8.650	MON	5,661	68,672	03/22/2002	08/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS			4	1	249,324	106.6304	280,204	262,781	248,543		3,373			7.000	11.098	MON	1,533	15,662	01/10/1997	09/15/2023
3133T2-4T-4	FHR 1648 G - CMO/RMBS			4	1	27,999	101.6697	35,008	34,433	33,992		287			6.000	8.313	MON	172	2,135	04/14/1994	12/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS			4	1	526,604	101.7038	585,975	576,159	563,338		2,425			6.500	8.046	MON	3,121	37,866	12/15/1999	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS			4	1	388,366	104.3144	483,727	463,721	452,831		3,883			6.000	7.833	MON	2,319	27,989	03/08/1996	02/15/2024
3133T4-V6-0	FHR 1709 Z - CMO/RMBS			4	1	601,684	105.6348	715,257	677,104	654,166		5,254			6.500	9.319	MON	3,668	44,790	04/28/1994	03/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS			4	1	169,100	106.2243	227,734	214,389	208,778		2,045			6.250	8.237	MON	1,117	13,470	05/01/1994	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS	CF		4	1	23,035	103.0674	32,411	31,446	30,657		512			6.000	10.552	MON	157	1,801	12/20/1994	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS			4	1	49,476	109.8563	58,443	53,200	52,213		251			6.500	7.625	MON	288	3,475	12/08/1995	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS			4	1	50,908	108.8915	59,249	54,411	53,316		324			6.500	7.626	MON	295	3,546	02/01/1996	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS			4	1	200,442	108.1669	249,255	230,436	221,288		2,567			7.000	10.296	MON	1,344	16,275	06/20/1996	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS			4	1	38,834	109.5854	46,969	42,861	41,482		249			7.000	8.915	MON	250	3,015	08/20/1996	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS			4	1	585,824	113.3895	646,941	570,547	574,187		(1,385)			8.000	7.605	MON	3,804	45,794	06/29/1999	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1	69,146	113.2647	80,598	71,159	70,513		94			7.500	7.949	MON	445	5,358	03/18/1997	02/15/2027
3133TB-WG-1	FHR 1995A PD - CMO/RMBS			4	1	284,558	110.7458	337,778	305,003	296,711		720			6.500	7.473	MON	1,652	19,911	08/29/2000	09/20/2026
3133TG-E9-6	FHR 2086 GB - CMO/RMBS	CF		4	1	76,434	110.8508	90,937	82,035	80,094		133			6.000	6.980	MON	410	4,868	08/21/2001	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS	CF		4	1	104,121	113.3796	126,406	111,489	107,192		410			6.600	8.100	MON	613	7,181	07/30/1999	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS			4	1	186,443	120.2259	224,574	186,794	186,305		(6)			7.500	7.609	MON	1,167	14,042	10/31/2000	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS	CF		4	1	832,745	112.1602	1,003,077	894,325	866,490		369			6.500	7.536	MON	4,844	56,818	06/19/2001	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS			4	1	37,407	103.6717	43,145	41,617	40,822		309			8.500	10.628	MON	295	3,595	09/01/1991	09/25/2021
31358P-HT-7	FNR G9235 E - CMO/RMBS			4	1	41,595	102.2105	41,672	40,771	40,627		(66)			7.500	7.295	MON	255	3,128	08/03/1998	07/25/2022
31358U-2K-1	FNR 9350 PZ - CMO/RMBS			4	1	534,437	107.3029	608,137	566,749	556,903		1,715			7.000	8.161	MON	3,306	40,218	06/03/1993	05/25/2023
31358U-7D-2	FNR 9370 Z - CMO/RMBS			4	1	112,277	106.4287	131,762	123,803	120,796		671			6.900	8.644	MON	712	8,617	01/31/2000	05/25/2023
31358U-MV-5	FNR G9315 H - CMO/RMBS			4	1	191,682	102.3823	197,453	192,858	191,849		89			7.250	7.440	MON	1,165	14,144	04/28/1998	04/25/2023
31359A-2P-3	FNR 93104 E - CMO/RMBS			4	1	51,108	106.2286	59,753	56,250	55,204		181			6.500	7.688	MON	305	3,685	07/01/1993	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS			4	1	50,320	106.1836	55,577	52,340	51,652		108			7.000	7.787	MON	305	3,696	10/24/2003	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1	430,526	106.4827	472,672	443,895	439,284		871			7.000	7.551	MON	2,589	31,277	08/06/1993	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS	CF		4	1	25,808	105.1664	29,617	28,162	27,583		147			6.500	7.944	MON	153	1,749	03/31/2000	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS			4	1	241,490	106.1981	296,997	279,663	273,766		1,564			6.500	7.934	MON	1,515	18,313	02/28/2000	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS			4	1	74,464	107.1483	82,962	77,427	76,387		163			7.000	7.760	MON	452	5,473	04/27/2000	09/25/2023
31359D-JT-1	FNR 93156 ZB - CMO/RMBS			4	1	411,920	107.1030	460,933	430,364	424,148		1,041			7.000	7.840	MON	2,510	30,359	06/08/1999	09/25/2023
31359D-YS-6	FNR G9331 PW - CMO/RMBS			4	1	2,238,184	105.8339	2,310,280	2,182,929	2,180,532		(1,921)			7.000	6.833	MON	12,734	154,275	09/01/1993	09/25/2023
31359D-Z4-8	FNR 93187 LA - CMO/RMBS			4	1	1,236,534	106.1499	1,344,126	1,266,253	1,256,967		857			6.500	6.818	MON	6,859	83,369	09/01/1993	09/25/2023
31359E-HA-2	FNR 93183 KA - CMO/RMBS			4	1	644,947	106.3213	702,029	660,290	655,436		473			6.500	6.817	MON	3,577	43,327	03/07/1997	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1	54,668	101.3819	59,186	58,380	57,159		151			6.500	7.843	MON	316	3,849	03/29/2000	12/25/2023
31359G-ER-3	FNR 93225E OK - CMO/RMBS			4	1	417,313	106.5706	559,597	525,095	504,868		3,980			6.500	9.083	MON	2,844	34,450	12/12/1997	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS			4	1	393,856	107.2183	436,612	407,218	403,139		504			8.000	8.512	MON	2,715	32,881	08/09/1994	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS			4	1	110,551	107.1426	120,711	112,664	111,694		87			7.000	7.370	MON	657	7,956	06/08/1999	08/25/2026
31359L-KA-2	FNR G9413 ZA - CMO/RMBS			4	1	679,152	105.9396	832,940	786,240	763,327		6,827			7.000	9.678	MON	4,586	55,685	11/10/1994	11/17/2024
3136AF-AZ-7	FNR 1379A VB - CMO/RMBS	CF		4	1	6,374,241	105.7030	7,195,944	6,807,700	6,592,325		41,059			3.500	4.266	MON	19,856	238,269	09/10/2013	01/25/2032
3136AH-2K-5	FNR 143A VB - CMO/RMBS	CF		4	1	8,719,440	102.2956	9,488,940	9,276,000	8,988,280		58,941			3.000	3.702	MON	23,190	278,280	02/27/2014	04/25/2037
3136AH-3K-4	FNR 147B VB - CMO/RMBS	CF		4	1	11,677,291	104.5242	12,066,080	11,543,816	11,598,380		(16,720)			3.500	3.356	MON	33,669	404,034	07/31/2014	06/25/2034
3136AK-YF-4	FNR 1456A VB - CMO/RMBS	CF		4	1	1,898,359	102.6613	1,930,033	1,880,000	1,885,826		(1,636)			3.500	3.379	MON	5,483	65,800	09/10/2014	09/25/2034
31371N-MG-7	FN 256959 - RMBS			4	1	305,517	113.5807	343,785	302,679	305,055		(25)			6.000	5.738	MON	1,513	18,288	10/29/2007	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS	CF		4	1	2,914,113	109.6987	3,175,902	2,895,114	2,973,570		41,532			5.480	6.639	MON	13,662	160,351	11/20/2003	01/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
3137A4-HG-5	FHR 3772G HB - CMO/RMBS			4	1	3,831,558	103.0317	4,265,461	4,139,952	4,063,047		12,745			3.500	4.582	MON	12,075	142,540	01/10/2011	12/15/2025
3137AF-ZL-9	FHR 3949B JM - CMO/RMBS			4	1	4,999,444	102.7069	5,176,428	5,040,000	5,022,609		3,368			3.000	3.093	MON	12,600	151,200	11/02/2011	10/15/2026
3137B0-ZC-1	FHR 4182A PV - CMO/RMBS		CF	4	1	1,992,433	101.4221	1,986,012	1,958,165	1,975,159		(2,943)			3.000	2.686	MON	4,895	58,118	10/03/2013	05/15/2026
3137BA-G7-1	FHR 4323B WB - CMO/RMBS		CF	4	1	1,989,106	107.9914	2,131,412	1,973,687	1,981,633		(1,491)			3.500	3.427	MON	5,757	69,079	06/03/2014	04/15/2029
3137BD-3U-8	FHR 4379C VB - CMO/RMBS		CF	4	1	9,975,406	103.0472	10,057,405	9,760,000	9,848,597		(23,018)			3.500	3.245	MON	28,467	341,600	08/20/2014	08/15/2039
3137BM-V2-9	FHR 4552 AV - CMO/RMBS			4	1	4,526,297	105.1130	4,430,300	4,214,797	4,433,964		(27,605)			3.500	2.069	MON	12,293	146,213	04/26/2016	06/15/2027
3137BN-CJ-1	FHR 4558B VA - CMO/RMBS			4	1	4,165,120	104.4490	4,049,852	3,877,348	4,080,881		(24,140)			3.500	2.072	MON	11,309	134,521	04/26/2016	07/15/2027
3137FC-6Q-2	FHR 4738A VC - CMO/RMBS		CF	4	1	2,199,720	106.1609	2,344,032	2,208,000	2,200,326		449			3.500	3.550	MON	6,440	77,280	04/03/2018	03/15/2038
3137GA-TA-5	FHR 3742B EM - CMO/RMBS			4	1	2,077,225	103.0723	2,222,295	2,156,056	2,134,741		3,851			3.500	4.050	MON	6,289	73,486	12/01/2010	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS			4	1	824,271	103.2976	790,211	764,985	770,296		(3,066)			6.150	5.252	MON	3,921	45,786	10/08/2002	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		CF	4	1	3,265,950	112.2991	3,907,464	3,479,515	3,374,508		9,088			5.500	6.396	MON	15,948	188,133	12/04/2002	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS			4	1	18,928	102.5861	20,012	19,507	19,262		40			5.500	6.182	MON	89	968	04/14/2003	05/25/2033
31393D-VQ-1	FNR 0361A MZ - CMO/RMBS			4	1	4,777,956	110.2421	5,580,319	5,061,875	4,909,457		4,548			5.000	5.762	MON	21,091	253,462	07/09/2003	08/25/2033
31393E-2C-2	FNR 0385D PZ - CMO/RMBS			4	1	4,030,617	110.2701	5,099,581	4,624,626	4,393,678		7,397			5.000	6.409	MON	19,269	232,490	08/04/2003	09/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS			4	1	779,321	103.8861	933,936	899,000	876,415		8,499			4.000	5.142	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		CF	4	1	28,274	104.2889	30,367	29,118	28,765		13			5.500	6.315	MON	133	1,631	04/14/2003	04/15/2033
31393T-S2-3	FNR 03109J PZ - CMO/RMBS			4	1	414,332	108.1693	450,207	416,206	414,002		98			6.000	6.141	MON	2,081	25,060	10/24/2003	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1	405,001	106.7613	459,959	430,829	419,263		494			5.000	6.155	MON	1,795	20,633	10/03/2003	07/15/2033
31393W-WZ-8	FHR 2638A CZ - CMO/RMBS			4	1	1,303,913	106.7572	1,431,072	1,340,493	1,323,128		259			5.000	5.533	MON	5,585	67,696	02/27/2004	07/15/2033
31393X-BJ-5	FNR 0412A WZ - CMO/RMBS			4	1	5,036,774	122.8873	6,339,992	5,159,192	5,068,866		13,187			6.000	6.329	MON	25,796	299,722	06/17/2004	03/25/2034
31394H-R4-5	FHR 2663C ZP - CMO/RMBS			4	1	314,782	111.7117	374,770	335,480	327,971		(6)			5.000	5.613	MON	1,398	16,887	03/11/2004	08/15/2033
31394K-CT-9	FHR 2690B TZ - CMO/RMBS		CF	4	1	11,306,837	107.7319	14,124,666	13,110,944	12,404,642		(2,946)			4.500	5.996	MON	49,166	578,971	10/09/2003	10/15/2033
31394K-D3-5	FHR 2690A VZ - CMO/RMBS		CF	4	1	7,759,717	109.7756	9,408,708	8,570,852	8,221,374		(5,486)			5.000	5.985	MON	35,712	422,347	10/03/2003	10/15/2033
31394K-N8-3	FHR 2686D KZ - CMO/RMBS			4	1	1,621,617	103.5348	2,020,790	1,951,797	1,830,736		12,315			4.500	6.484	MON	7,319	87,950	11/06/2003	10/15/2033
31394M-NH-9	FHR 2716E VZ - CMO/RMBS			4	1	2,378,663	110.6594	2,844,244	2,570,269	2,499,897		2,052			5.000	5.736	MON	10,709	128,856	12/30/2003	12/15/2033
31394R-VE-6	FHR 2758A KZ - CMO/RMBS			4	1	8,723,272	107.3085	9,593,718	8,940,312	8,838,449		2,766			5.500	5.794	MON	40,976	492,761	02/27/2004	03/15/2034
31394R-Y7-8	FHR 2761B QZ - CMO/RMBS			4	1	2,196,623	118.7448	2,590,712	2,181,748	2,185,763		(1,787)			6.000	5.991	MON	10,909	126,748	03/19/2004	03/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS			4	1	1,619,938	110.1307	2,015,874	1,830,438	1,763,378		1,404			5.000	6.031	MON	7,627	92,083	06/01/2004	06/15/2034
31397A-FM-0	FHR 3198B LZ - CMO/RMBS			4	1	6,703,349	115.2393	7,844,517	6,807,154	6,740,661		3,183			6.000	6.284	MON	34,036	410,373	09/15/2006	08/15/2036
31397S-2Z-6	FNR 1145F TY - CMO/RMBS			4	1	3,179,839	102.1317	3,589,931	3,515,000	3,411,025		33,067			3.000	4.114	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNR 1145G NY - CMO/RMBS			4	1	4,254,154	101.9731	4,826,389	4,733,000	4,593,173		49,341			3.000	4.184	MON	11,833	141,990	06/28/2011	05/25/2026
31397S-EZ-3	FNR 1126C EH - CMO/RMBS			4	1	3,297,701	102.5569	3,957,025	3,858,371	3,664,242		49,130			3.000	4.594	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNR 1146D MD - CMO/RMBS			4	1	1,615,252	108.0275	1,853,752	1,716,000	1,651,245		4,578			4.000	4.466	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNR 1162B NB - CMO/RMBS			4	1	4,216,867	103.6549	4,254,005	4,104,007	4,122,561		(7,294)			3.500	3.260	MON	11,970	143,038	08/26/2011	07/25/2026
31398F-XE-6	FNR 0996A JB - CMO/RMBS		CF	4	1	1,048,121	103.2735	1,070,390	1,036,461	1,035,951		(1,265)			4.500	4.386	MON	3,887	46,641	11/18/2009	11/25/2024
31398M-LJ-3	FNR 1024B B - CMO/RMBS		CF	4	1	2,306,393	102.4134	2,459,074	2,401,125	2,377,892		5,591			3.500	4.015	MON	7,003	80,920	06/07/2010	03/25/2025
31407N-B2-8	FN 835357 - RMBS		CF	4	1	1,097,568	108.7091	1,264,482	1,163,179	1,096,049		8,869			4.500	6.062	MON	4,362	50,231	10/12/2005	09/01/2035
31410K-C3-6	FN 889390 - RMBS		CF	4	1	174,087	103.0827	176,611	171,330	171,886		(227)			6.000	5.339	MON	857	9,586	07/25/2008	03/01/2023
31412U-H3-7	FN 935050 - RMBS		CF	4	1	189,177	110.4151	202,796	183,667	188,229		(243)			5.000	4.361	MON	765	9,103	05/06/2009	03/01/2039
31413Y-J7-7	FN 959386 - RMBS		CF	4	1	140,382	102.9928	140,524	136,441	137,407		(226)			5.500	4.673	MON	625	7,032	12/22/2008	12/01/2022
31413Y-L6-6	FN 959449 - RMBS		CF	4	1	444,292	102.9857	444,712	431,819	435,980		(874)			5.500	4.408	MON	1,979	22,222	12/22/2008	12/01/2022
31414P-4Z-9	FN 972540 - RMBS		CF	4	1	15,831	113.0175	17,402	15,398	15,772		(11)			5.500	4.814	MON	71	835	02/13/2009	02/01/2038
31416M-KD-5	FN AA3891 - RMBS			4	1	6,537	111.7622	7,117	6,368	6,459		(20)			5.000	4.611	MON	27	318	08/31/2009	03/01/2039
31418C-4F-8	FN MA3521 - RMBS			4	1	3,608,926	104.1102	3,639,819	3,496,121	3,616,569		7,644			4.000	2.833	MON	11,654	69,922	05/31/2019	11/01/2048
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						170,870,154	XXX	190,667,734	178,505,246	175,748,817		309,734			XXX	XXX	XXX	657,925	7,778,824	XXX	XXX
31358S-6S-5	FNA 01M1 D - CMBS			4	1	1,454,971	100.6590	1,500,766	1,490,941	1,483,494		(194)			6.460	6.582	MON	8,026	103,733	07/19/2001	02/25/2031
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,454,971	XXX	1,500,766	1,490,941	1,483,494		(194)			XXX	XXX	XXX	8,026	103,733	XXX	XXX
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING, LLC			1	2	8,790,000	126.3366	11,104,987	8,790,000	8,790,000					5.937	5.936	AO	130,466	526,590	09/29/2003	10/01/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						8,790,000	XXX	11,104,987	8,790,000	8,790,000					XXX	XXX	XXX	130,466	526,590	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						854,429,793	XXX	901,659,664	841,502,729	851,698,610	(267,751)	(1,041,478)			XXX	XXX	XXX	11,049,095	34,638,926	XXX	XXX
000000-00-0	TELENET FINANCE LUXEMBOURG NOTES SARL		C	1,2	3FE	1,005,720	106.8750	1,068,750	1,000,000	1,005,627		(93)			5.500	5.375	JJ	25,361	22,000	09/23/2019	03/01/2028
00003#-AB-9	A&E TELEVISION NETWORKS, LLC			1	1	8,300,000	104.0839	8,638,966	8,300,000	8,300,000					3.630	3.629	FA	107,962	301,290	08/07/2012	08/22/2022

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
00003#-AC-7	A&E TELEVISION NETWORKS, LLC				1	14,000,000	107.0573	14,988,027	14,000,000	14,000,000					3.780	3.752	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS, LLC				1	11,000,000	109.8049	12,078,534	11,000,000	11,000,000					3.980	3.959	FA	156,878	437,800	08/07/2012	08/22/2027
00037B-AB-8	ABB FINANCE (USA) INC			1	1FE	28,485,050	102.0606	29,597,574	29,000,000	28,865,161		54,473			2.875	3.081	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER (USA) INC			1	1FE	24,294,743	102.9740	24,301,864	23,600,000	23,726,103		(83,021)			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	145.5000	2,910,000	2,000,000	1,772,888		250			7.125	8.041	AO	30,083	142,500	09/26/2000	10/15/2093
001055-AY-8	AFLAC INC			1,2	1FE	9,825,611	119.3162	10,579,767	8,867,000	9,815,549		(10,063)			4.750	4.110	JJ	194,212	210,591	05/22/2019	01/15/2049
00108W-AH-3	AEP TEXAS INC			1,2	1FE	14,949,467	108.9453	16,341,795	15,000,000	14,956,779		4,868			3.950	3.991	JD	49,375	592,500	12/21/2018	06/01/2028
0010EQ-A#-3	AEP TEXAS NORTH COMPANY				1	15,000,000	103.1972	15,479,573	15,000,000	15,000,000					3.090	3.089	FA	156,658	463,500	04/03/2013	02/28/2023
00111@-AA-2	AES HAWAII, INC.				5	2,248,997	110.2227	2,478,905	2,248,997	2,248,997					6.870	6.870	MJSD	429	185,003	07/29/2003	06/30/2022
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1FE	28,539,607	110.5545	31,500,294	28,493,000	28,538,759		(1,451)			4.000	3.988	JD	94,977	1,139,720	08/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1FE	1,652,760	114.8970	1,628,090	1,417,000	1,651,934		(827)			4.250	3.338	MS	17,732		10/30/2019	09/15/2048
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2FE	15,253,196	107.4886	16,220,030	15,090,000	15,192,047		(16,014)			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	101.5000	299,425	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	106.5000	1,075,650	1,010,000	1,020,625		(1,368)			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	106.7500	1,446,463	1,355,000	1,361,673		(688)			5.125	5.045	MS	23,148	69,444	03/14/2018	09/01/2027
00130H-CA-1	AES CORP			1,2	3FE	585,000	102.5000	599,625	585,000	585,000					4.500	4.498	MS	7,751	26,325	03/15/2018	03/15/2023
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS INC			1,2	5FE	300,000	90.0000	270,000	300,000	300,000					5.875	5.874	MN	2,252	17,625	07/06/2017	11/15/2026
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC			1,2	5FE	150,000	91.5000	137,250	150,000	150,000					6.125	6.124	MN	1,174	9,188	07/12/2017	05/15/2027
00206R-DQ-2	AT&T INC			1,2	2FE	4,496,826	109.6931	4,494,126	4,097,000	4,492,159		(4,667)			4.250	2.711	MS	58,041		11/26/2019	03/01/2027
00206R-HA-3	AT&T INC			1,2	2FE	11,378,400	119.2488	11,924,880	10,000,000	11,370,744		(7,656)			5.150	4.278	MN	65,806	257,500	09/12/2019	11/15/2046
00206R-HC-9	AT&T INC				1FE	44,431,964	137.0244	61,660,980	45,000,000	44,443,391		252			7.000	7.088	JD	262,500	3,150,000	12/04/2017	12/01/2095
00206R-HJ-4	AT&T INC			1,2	2FE	14,926,200	110.9839	16,647,585	15,000,000	14,931,627		5,427			4.350	4.411	MS	217,500	348,000	02/13/2019	03/01/2029
00206R-HK-1	AT&T INC			1,2	2FE	5,107,150	115.0190	5,750,950	5,000,000	5,105,009		(2,141)			4.850	4.680	MS	80,833	129,333	04/09/2019	03/01/2039
00206R-HL-9	AT&T INC			1	2FE	25,390,000	103.7575	25,939,375	25,000,000	25,109,652		(49,994)			4.000	3.774	JJ	461,111	1,025,000	11/20/2013	01/15/2022
00206R-HN-5	AT&T INC				2FE	14,053,264	118.8103	15,011,681	12,635,000	13,008,724		(99,022)			9.150	8.047	FA	481,709	1,168,738	07/21/2000	02/01/2023
00206R-HP-0	AT&T INC			1	2FE	7,060,440	106.9438	7,486,066	7,000,000	7,027,119		(6,184)			4.050	3.943	JD	12,600	290,500	02/04/2014	12/15/2023
00206R-JJ-2	AT&T INC			1	2FE	12,052,274	120.0316	12,293,636	10,242,000	12,046,172		(6,101)			5.350	4.179	JD	24,353	273,974	10/22/2019	12/15/2043
00213M-AG-9	APX GROUP INC			1,2	4FE	794,719	99.2500	729,488	735,000	735,000		(30,288)			8.875	8.875	JD	5,436	65,231	10/26/2017	12/01/2022
00226@-AD-8	ATC HOLDING LLC			1	2	30,000,000	103.5814	31,074,419	30,000,000	30,000,000					3.750	3.750	MS	328,125		07/18/2019	09/16/2029
002824-AY-6	ABBOTT LABORATORIES			1	1FE	14,884,200	130.6727	19,600,905	15,000,000	14,904,688		2,529			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES			1,2	1FE	15,944,133	109.2043	17,684,544	16,194,000	15,986,485		25,616			3.750	3.964	MN	52,293	511,669	05/31/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1,2	1FE	36,193,907	108.9149	39,263,821	36,050,000	36,150,990		(16,544)			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	102.0251	53,053,052	52,000,000	51,982,929		5,425			2.900	2.912	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AM-1	ABBVIE INC			1	2FE	455,925	107.9818	539,909	500,000	457,141		999			4.400	5.036	MN	3,361	22,000	10/12/2018	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	2FE	7,389,550	105.5943	7,391,601	7,000,000	7,237,801		(42,467)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025
00287Y-AT-6	ABBVIE INC			1,2	2FE	33,025,790	100.1794	33,159,381	33,100,000	33,094,266		15,321			2.500	2.547	MN	108,035	827,500	05/05/2015	05/14/2020
00287Y-AX-7	ABBVIE INC			1,2	2FE	9,998,700	101.9644	10,196,440	10,000,000	9,999,474		147			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	102.4906	20,498,120	20,000,000	19,979,895		10,868			3.375	3.431	MN	88,125	780,000	09/13/2018	11/14/2021
00507U-AF-8	ACTAVIS FUNDING SCS		C	1,2	2FE	44,099,674	104.8159	46,118,996	44,000,000	44,049,450		(10,917)			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	100.0754	7,505,655	7,500,000	7,500,003		(13)			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	102.3113	30,846,857	30,150,000	30,402,563		(118,067)			3.450	3.024	MS	306,274	1,040,175	04/05/2016	03/15/2022
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4FE	1,430,038	89.2500	1,289,663	1,445,000	1,432,826		1,509			4.875	5.026	FA	26,612	70,444	02/23/2018	08/15/2026
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	5,792,402	107.1250	6,213,250	5,800,000	5,793,106		704			4.450	4.472	AO	63,091	129,050	03/27/2019	04/03/2026
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	4FE	618,881	103.0000	628,300	610,000	618,631		(250)			5.000	4.779	MS	8,303		09/18/2019	09/30/2027
008685-AB-5	AHOLD FINANCE U.S.A., INC.			1	2FE	28,556,533	129.9531	32,748,181	25,200,000	27,304,931		(166,914)			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	107.1547	10,822,625	10,100,000	10,136,954		(7,289)			4.250	4.160	MS	126,390	429,250	08/21/2018	09/15/2024
00912X-AT-1	AIR LEASE CORP			1,2	2FE	26,095,782	102.3811	26,667,205	26,047,000	26,080,620		(9,106)			3.000	2.960	MS	230,082	781,410	11/06/2017	09/15/2023
00912X-AV-6	AIR LEASE CORP			1,2	2FE	17,161,879	103.8567	18,246,584	17,569,000	17,253,660		45,715			3.625	3.904	AO	159,219	546,251	11/04/2019	04/01/2027
00912X-AW-4	AIR LEASE CORP			1,2	2FE	4,764,594	100.9158	4,825,794	4,782,000	4,772,696		3,550			2.625	2.706	JJ	62,764	125,528	09/19/2017	07/01/2022
00912X-AX-2	AIR LEASE CORP			1,2	2FE	6,933,220	101.3042	7,091,294	7,000,000	6,959,652		12,537			2.750	2.950	JJ	88,764	192,500	11/13/2017	01/15/2023
00912X-AY-0	AIR LEASE CORP			1,2	2FE	9,289,300	103.4884	10,348,840	10,000,000	9,387,842		62,921			3.625	4.555	JD	30,208	362,500	05/30/2018	12/01/2027
00912X-BA-1	AIR LEASE CORP			1,2	2FE	14,958,113	102.9009	16,168,818	15,713,000	15,106,242		99,718			3.250	4.086	MS	170,224	470,048	04/25/2019	03/01/2025
00912X-BC-7	AIR LEASE CORP			1,2	2FE	8,349,805	105.0985	8,933,373	8,500,000	8,384,152		30,023			3.875	4.298	JJ	162,858	343,099	11/08/2018	07/03/2023
00914A-AB-8	AIR LEASE CORP			1,2	2FE	6,998,580	104.4951	7,398,253	7,080,000	7,004,832		6,252			3.750	3.939	JD	22,125	138,650	05/16/2019	06/01/2026
009279-AA-8	AIRBUS GROUP SE		C	1,2	1FE	95,227,353	103.8975	98,740,028	95,036,000	95,175,513		2,530			3.150	3.121	AO	673,568	2,733,113	11/26/2019	04/10/2027
009279-AC-4	AIRBUS GROUP SE		C	1,2	1FE	19,753,800	111.3562	22,271,240	20,000,000	19,767,798		4,930			3.950	4.020	AO	177,750	790,000	04/05/2017	04/10/2047
00928Q-AG-6	AIRCASTLE LTD			1	2FE	250,000	101.5141	253,785	250,000	250,000					7.625	7.615	AO	4,024	19,063	06/06/2012	04/15/2020

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
00928Q-AS-0	AIRCASTLE LTD			1,2	2FE	5,045,900	105.5364	5,276,820	5,000,000	5,043,439		(2,461)			4.250	4.093	JD	9,444	107,431	07/18/2019	06/15/2026
00973R-AC-7	AKER BP ASA		C	1,2	3FE	340,000	106.3754	361,676	340,000	340,000					5.875	5.877	MS	5,049	19,975	03/22/2018	03/31/2025
00973R-AD-5	AKER BP ASA		C	1,2	2FE	600,000	104.1250	624,750	600,000	600,000					4.750	4.750	JD	1,267	13,933	06/12/2019	06/15/2024
010392-FG-8	ALABAMA POWER CO			1	1FE	13,368,780	107.2888	13,947,544	13,000,000	13,335,145		(9,430)			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	111.2868	3,772,623	3,390,000	3,419,020		(695)			4.150	4.094	FA	53,148	140,685	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			1,2	1FE	7,012,980	114.0128	8,049,304	7,060,000	7,016,494		890			4.300	4.340	JJ	150,947	303,580	01/08/2016	01/02/2046
010392-FQ-6	ALABAMA POWER CO			1,2	1FE	6,344,788	101.2680	6,627,991	6,545,000	6,405,008		59,237			2.450	3.449	MS	40,534	160,353	12/21/2018	03/30/2022
010392-FT-0	ALABAMA POWER CO			1,2	1FE	1,999,280	102.5506	2,057,165	2,006,000	1,999,330		50			3.450	3.468	AO	19,993		09/12/2019	10/01/2049
012873-AH-8	ENCANA CORP		C	1	2FE	9,939,900	125.9232	12,592,320	10,000,000	9,966,281		3,344			8.125	8.173	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AU-9	ALCAN INC.		C	1	1FE	988,070	135.4652	1,354,652	1,000,000	992,024		353			6.125	6.211	JD	2,722	61,250	12/03/2003	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC		C	1	1FE	9,079,800	125.5315	12,553,150	10,000,000	9,302,360		25,821			5.750	6.472	JD	47,917	575,000	04/18/2008	06/01/2035
013822-AA-9	ALCOA NEDERLAND HOLDING BV		C	1,2	3FE	875,000	105.2500	920,938	875,000	875,000					6.750	6.747	MS	14,930	59,063	09/22/2016	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING BV		C	1,2	3FE	875,000	108.8750	952,656	875,000	875,000					7.000	6.998	MS	15,483	61,250	09/22/2016	09/30/2026
013822-AC-5	ALCOA NEDERLAND HOLDING BV		C	1,2	3FE	1,000,000	107.3750	1,073,750	1,000,000	1,000,000					6.125	6.125	MN	7,826	61,250	05/14/2018	05/15/2028
01626P-AG-1	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	5,389,065	106.1018	6,084,938	5,735,000	5,396,880		5,873			4.500	4.892	JJ	111,116	258,075	09/17/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	63,554,985	102.5334	66,098,156	64,465,000	63,662,383		86,963			3.550	3.735	JJ	985,330	2,288,508	08/27/2018	07/26/2027
01626P-AJ-5	ALIMENTATION COUCHE TARD INC		C	1,2	2FE	20,778,167	101.1778	21,007,547	20,763,000	20,771,167		(3,108)			2.700	2.684	JJ	241,370	560,601	09/21/2017	07/26/2022
017475-AC-8	CARDINAL HEALTH INC				2FE	10,506,387	119.2013	11,198,962	9,395,000	9,890,592		(57,582)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
01877K-AD-5	ALLIANCE PIPELINE L.P.			1	2FE	533,216	103.7507	553,215	533,216	533,216					4.591	4.580	JD	68	19,726	05/20/2003	12/31/2025
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP			1	3FE	215,800	90.5000	194,575	215,000	215,599		(90)			7.500	7.432	MN	2,688	16,125	09/26/2017	05/01/2025
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3FE	350,000	110.0000	385,000	350,000	350,000					5.875	5.872	JD	1,714	13,823	03/26/2019	06/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	1,393,373	111.8750	1,528,213	1,366,000	1,388,106		(3,370)			5.750	5.408	MN	8,945	78,545	09/12/2017	11/20/2025
02154C-AD-5	ALTICE FINANCING SA		C	1,2	4FE	1,061,250	101.7500	1,083,638	1,065,000	1,063,239		557			6.625	6.685	AO	17,639	70,556	06/24/2016	02/15/2023
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4FE	1,250,000	113.2500	1,415,625	1,250,000	1,250,000					8.125	8.129	FA	42,318	101,845	07/17/2018	02/01/2027
023135-AZ-9	AMAZON.COM INC			1,2	1FE	6,981,870	103.5360	7,247,520	7,000,000	6,987,815		2,423			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	105.7368	12,683,129	11,995,000	11,978,749		1,984			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	113.7579	6,765,182	5,947,000	5,994,739		(1,961)			3.875	3.811	FA	82,577	230,446	08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1,2	1FE	52,422,404	116.1355	53,833,450	46,354,000	51,065,112		(745,738)			5.200	3.224	JD	187,476	2,410,408	08/29/2018	12/03/2025
02364W-BE-4	AMERICA MOVIL SAB DE CV		C	1	1FE	9,557,200	111.4966	11,149,660	10,000,000	9,568,567		10,778			4.375	4.687	JJ	200,521	437,500	12/13/2018	07/16/2042
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS				2PL	15,442,000	104.9355	16,204,146	15,442,000	15,442,000					5.180	5.178	FA	302,183	799,896	07/24/2018	08/15/2023
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING INC			1,2	4FE	1,500,000	104.1250	1,561,875	1,500,000	1,500,000					6.250	6.248	AO	23,438	93,750	03/09/2017	04/01/2025
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	4FE	481,000	101.5000	488,215	481,000	481,000					4.000	4.002	JJ	3,260		11/05/2019	01/15/2028
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2FE	14,056,712	102.5161	13,855,564	13,515,500	14,051,297		(5,415)			3.200	2.622	MN	57,666		11/27/2019	11/13/2027
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1FE	26,932,806	101.6020	27,425,428	26,993,000	26,966,246		11,834			2.700	2.747	MS	238,888	728,811	02/28/2017	03/03/2022
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC			1,2	2FE	4,791,200	109.4951	5,474,755	5,000,000	4,792,752		1,552			4.375	4.615	JJ	100,868	109,375	06/05/2019	01/15/2055
03027X-AB-6	AMERICAN TOWER CORP			1	2FE	18,522,662	103.6437	18,731,526	18,073,000	18,326,053		(77,207)			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	110.0698	8,989,401	8,167,000	8,542,895		(82,781)			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	109.4573	11,834,523	10,812,000	10,860,313		(6,995)			4.400	4.314	FA	179,719	475,728	07/31/2018	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP			1	2FE	4,916,600	100.3292	5,016,460	5,000,000	4,965,786		16,143			2.250	2.597	JJ	51,875	112,500	11/09/2016	01/15/2022
03027X-AM-2	AMERICAN TOWER CORP			1,2	2FE	6,947,975	102.0147	6,912,516	6,776,000	6,945,607		(2,368)			3.125	2.719	JJ	97,640		11/20/2019	01/15/2027
03027X-AT-7	AMERICAN TOWER CORP			1,2	2FE	6,024,420	103.7008	6,222,048	6,000,000	6,021,520		(2,900)			3.375	3.285	MN	25,875	135,000	04/05/2019	05/15/2024
03027X-AX-8	AMERICAN TOWER CORP			1,2	2FE	6,988,660	100.0239	7,001,673	7,000,000	6,988,871		211			2.750	2.775	JJ	47,056		09/30/2019	01/15/2027
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2FE	3,988,764	112.1977	4,016,678	3,580,000	3,952,780		(10,637)			4.300	3.618	JD	12,828	153,940	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1,2	2FE	43,824,440	105.6263	46,475,572	44,000,000	43,920,849		17,158			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	2FE	20,965,299	104.7331	21,588,634	20,613,000	20,869,943		(48,184)			3.400	3.122	MS	233,614	700,842	11/06/2017	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	2FE	10,949,856	101.9742	11,202,886	10,986,000	10,958,036		3,321			2.950	2.987	MS	108,029	324,087	08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2FE	9,104,962	105.3573	9,622,282	9,133,000	9,106,818		533			3.750	3.767	MS	114,163	342,488	08/07/2017	09/01/2047
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	3FE	2,374,420	110.3750	2,621,406	2,375,000	2,374,496		76			5.875	5.878	FA	50,774	122,582	02/21/2019	08/20/2026
030981-AK-0	AMERIGAS PARTNERS LP			1,2	3FE	418,863	108.0000	453,600	420,000	419,006		143			5.500	5.551	MN	2,631	23,100	02/07/2019	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP			1,2	3FE	930,450	110.0000	1,028,500	935,000	930,849		399			5.750	5.824	MN	6,123	53,763	02/11/2019	05/20/2027
031162-BD-1	AMGEN INC			1	2FE	18,070,270	101.0606	18,190,908	18,000,000	18,006,297		(8,181)			3.450	3.402	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BG-4	AMGEN INC			1,2	2FE	4,563,905	102.5448	4,358,154	4,250,000	4,309,903		(48,090)			4.100	2.903	JD	7,744	174,250	05/07/2014	06/15/2021
031162-BM-1	AMGEN INC			1,2	2FE	37,727,822	103.1636	37,331,812	36,187,000	36,512,459		(191,375)			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	105.6075	5,280,375	5,000,000	5,172,209		(38,714)			3.625	2.740	MN	19,635	181,250	06/09/2016	05/22/2024
032095-AB-7	AMPHENOL CORP			1,2	2FE	12,579,653	103.4144	12,430,411	12,020,000	12,177,451		(81,763)			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	101.5635	25,015,090	24,630,000	24,681,968		(30,925)			3.125	2.990	MS	226,630	769,688	04/24/2015	09/15/2021
032654-AH-8	ANALOG DEVICES INC			1,2	2FE	4,101,746	101.9903	4,093,891	4,014,000	4,056,323		(12,656)			2.875	2.527	JD	9,617	115,403	04/08/2016	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
032654-AJ-4	ANALOG DEVICES INC			1,2	2FE	11,731,428	107.0873	12,582,758	11,750,000	11,738,213		1,717			3.900	3.919	JD	20,367	458,250	12/03/2015	12/15/2025
035229-BP-7	ANHEUSER-BUSCH COMPANIES, INC.			1	2FE	3,425,253	126.1429	3,872,587	3,070,000	3,244,425		(16,870)			6.750	5.844	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COMPANIES, INC.			1	2FE	1,544,786	134.1411	1,851,147	1,380,000	1,514,021		(2,835)			6.500	5.724	MN	14,950	89,700	02/24/2004	05/01/2042
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	15,246,540	106.5195	15,977,925	15,000,000	15,195,643		(27,385)			3.650	3.402	FA	228,125	438,000	04/11/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	22,196,739	115.4539	23,700,377	20,528,000	22,171,715		(20,080)			4.700	3.989	FA	402,007	494,816	10/30/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	3,963,137	118.6218	3,976,203	3,352,000	3,960,408		(2,729)			4.900	3.786	FA	68,437		10/16/2019	02/01/2046
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2FE	9,265,106	134.1262	11,316,227	8,437,000	9,167,304		(34,408)			6.625	5.702	FA	211,159	558,951	12/13/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2FE	9,958,200	118.0295	11,802,950	10,000,000	9,960,299		1,152			4.950	4.980	JJ	228,250	495,000	10/17/2018	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2FE	6,945,120	109.8890	7,692,230	7,000,000	6,953,331		4,748			4.000	4.096	AO	60,667	280,000	03/20/2018	04/13/2028
035242-AA-4	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	2,848,410	101.7142	3,051,426	3,000,000	2,888,062		34,000			2.625	3.938	JJ	35,875	78,750	10/29/2018	01/17/2023
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC			1	2FE	4,233,298	106.0228	4,299,225	4,055,000	4,177,643		(27,891)			3.700	2.909	FA	62,515	150,035	12/19/2017	02/01/2024
035287-AJ-0	ANIXTER INC			1,2	3FE	600,000	104.1250	624,750	600,000	600,000					6.000	5.999	JD	3,000	37,800	10/29/2018	12/01/2025
036752-AB-9	ANTHEM INC			1,2	2FE	6,792,095	105.5370	6,779,697	6,424,000	6,788,021		(4,074)			3.650	2.823	JD	19,540	117,238	11/25/2019	12/01/2027
036752-AJ-2	ANTHEM INC			1,2	2FE	9,991,200	99.9942	9,999,420	10,000,000	9,991,560		360			2.375	2.393	JJ	73,889		09/04/2019	01/15/2025
037411-AM-7	APACHE CORPORATION				2FE	10,360,400	131.5779	13,157,790	10,000,000	10,321,531		(2,748)			7.375	7.108	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AW-5	APACHE CORP			1,2	2FE	3,188,394	101.6280	3,353,724	3,300,000	3,192,136		2,988			5.100	5.364	MS	56,100	168,300	10/11/2018	09/01/2040
037411-AX-3	APACHE CORP			1,2	2FE	1,979,400	100.9296	2,018,592	2,000,000	1,997,450		2,264			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	103.9223	5,196,115	5,000,000	4,913,553		2,200			5.250	5.385	FA	109,375	262,500	10/10/2018	02/01/2042
037411-BC-8	APACHE CORP			1,2	2FE	4,621,255	92.3930	4,995,690	5,407,000	4,639,848		15,629			4.250	5.301	JJ	105,962	229,798	10/25/2018	01/15/2044
037833-AK-6	APPLE INC			1	1FE	36,473,998	101.6729	38,432,356	37,800,000	37,300,118		139,082			2.400	2.815	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC			1	1FE	42,264,468	106.3123	44,970,103	42,300,000	42,284,001		3,354			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	105.6103	42,244,120	40,000,000	39,960,721		6,588			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	118.8349	2,376,698	2,000,000	1,996,238		73			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	136.5872	6,829,360	5,000,000	5,832,248		(22,326)			5.850	4.619	JD	13,000	292,500	10/10/2018	06/15/2041
038222-AJ-4	APPLIED MATERIALS INC			1,2	1FE	24,336,931	108.9219	25,348,305	23,272,000	24,069,130		(130,776)			3.900	3.214	AO	226,902	907,608	03/02/2018	10/01/2025
038222-AL-9	APPLIED MATERIALS INC			1,2	1FE	74,138,792	106.1783	77,984,776	73,447,000	73,973,635		(67,184)			3.300	3.183	AO	605,938	2,423,751	04/09/2018	04/01/2027
03835V-AH-9	APTIV PLC		C	1,2	2FE	19,560,036	112.9052	21,418,116	18,970,000	19,555,654		(4,383)			5.400	5.192	MS	301,623	515,036	05/03/2019	03/15/2049
038522-AP-3	ARAMARK SERVICES INC			1,2	3FE	2,605,000	104.2500	2,715,713	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	1,912,864	105.2500	2,031,325	1,930,000	1,915,090		1,440			5.000	5.117	FA	40,208	96,500	06/14/2018	02/01/2028
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2FE	33,086,404	110.2081	36,319,079	32,955,000	33,051,443		(12,202)			4.011	3.961	JD	58,748	1,321,825	12/21/2018	12/15/2026
039483-AM-4	ARCHER-DANIELS-MIDLAND COMPANY				1FE	2,960,368	129.6125	3,318,080	2,560,000	2,747,312		(20,038)			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	129.9162	6,495,810	5,000,000	5,610,300		(50,085)			6.625	4.974	MN	55,208	331,250	07/16/2010	05/01/2029
039483-BB-7	ARCHER-DANIELS-MIDLAND CO			1	1FE	7,051,030	102.8996	7,202,972	7,000,000	7,007,364		(6,027)			4.479	4.381	MS	104,510	313,530	03/30/2011	03/01/2021
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC		C	1,2	4FE	1,744,300	104.8750	1,803,850	1,720,000	1,741,037		(1,876)			6.000	5.718	FA	38,987	89,100	07/26/2019	02/15/2025
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3FE	200,000	102.5000	205,000	200,000	200,000					4.125	4.127	MN	1,054	2,131	07/30/2019	08/15/2026
04248N-AA-1	ARMYHW 051 1A - ABS			1	1FE	27,452,183	124.3820	29,632,804	23,824,022	27,155,131		(23,230)			5.524	4.660	JD	58,491	1,318,592	03/16/2015	06/15/2050
04317@-AE-8	ARTHUR J. GALLAGHER & CO.			1	2	7,572,375	102.9529	7,721,471	7,500,000	7,559,398		(12,977)			3.690	3.360	JD	13,069	276,750	03/29/2019	06/14/2022
04317@-AV-0	ARTHUR J. GALLAGHER & CO.			1	2	7,000,000	106.5520	7,458,637	7,000,000	7,000,000					4.090	4.090	JD	3,181	286,300	05/03/2017	06/27/2027
04317@-AW-8	ARTHUR J. GALLAGHER & CO.			1	2	7,000,000	106.5620	7,459,338	7,000,000	7,000,000					4.090	4.090	FA	118,496	286,300	05/03/2017	08/02/2027
04317@-BH-0	ARTHUR J. GALLAGHER & CO.			1	2	5,000,000	107.7133	5,385,666	5,000,000	5,000,000					4.720	4.720	FA	90,467	118,000	01/18/2019	02/13/2024
04317@-BJ-6	ARTHUR J. GALLAGHER & CO.			1	2	20,000,000	110.2519	22,050,370	20,000,000	20,000,000					4.850	4.850	FA	371,833	485,000	01/18/2019	02/13/2026
045054-AD-5	ASHTEAD CAPITAL INC			1,2	2FE	615,000	102.7500	631,913	615,000	615,000					4.125	4.124	FA	9,584	25,369	08/02/2017	08/15/2025
045054-AF-0	ASHTEAD CAPITAL INC			1,2	2FE	615,000	103.5000	636,525	615,000	615,000					4.375	4.374	FA	10,165	26,906	08/02/2017	08/15/2027
045054-AH-6	ASHTEAD CAPITAL INC			1,2	2FE	225,000	106.8750	240,469	225,000	225,000					5.250	5.250	FA	4,922	11,977	07/23/2018	08/01/2026
046353-AL-2	ASTRAZENECA PLC		C	1	2FE	98,573,897	106.0130	101,846,689	96,070,000	97,737,650		(257,234)			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	104.0779	23,417,528	22,500,000	21,403,830		124,641			3.125	3.885	JD	37,109	703,125	12/21/2018	06/12/2027
046353-AR-9	ASTRAZENECA PLC		C	1,2	2FE	9,967,300	104.5000	10,450,000	10,000,000	9,975,712		6,166			3.500	3.572	FA	130,278	350,000	08/14/2018	08/17/2023
046828-AA-7	ATHABASCA OIL SANDS INVESTMENTS INC.		C		3FE	16,863,782	127.1878	16,636,164	13,080,000	14,822,444		(186,473)			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	106.1519	10,615,190	10,000,000	9,996,783		2,996			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	111.4225	16,713,375	15,000,000	14,986,772		1,223			4.000	4.012	AO	126,667	598,333	10/09/2018	10/15/2028
049560-AA-3	ATMOS ENERGY CORP			1	1FE	9,911,500	124.7960	12,479,600	10,000,000	9,957,206		3,924			6.750	6.817	JJ	311,250	675,000	07/22/1998	07/15/2028
05279#-AF-6	AUTOLIV ASP, INC.			1	2FE	25,500,000	101.8001	25,959,020	25,500,000	25,500,000					3.510	3.509	AO	169,065	895,050	03/12/2014	04/23/2021
05352A-AA-8	AVANTOR INC			1,2	3FE	1,790,000	106.5000	1,906,350	1,790,000	1,790,000					6.000	5.998	AO	26,850	107,400	09/22/2017	10/01/2024
053611-AF-6	AVERY DENNISON CORP			1	2FE	27,015,763	100.7831	26,813,344	26,605,000	26,620,054		(51,079)			5.375	5.173	AO	301,893	1,430,019	05/17/2010	04/15/2020
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2FE	49,289,578	100.5754	51,517,737	51,223,000	49,527,455		164,844			3.500	3.993	MN	298,801	1,792,805	02/28/2019	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2FE	19,664,004	104.3551	20,803,189	19,935,000	19,712,251		34,556			4.125	4.353	FA	342,633	822,319	08/08/2018	08/01/2025
05369A-AF-8	AVIATION CAPITAL GROUP LLC			1,2	2FE	10,832,974	105.3885	11,550,580	10,960,000	10,858,057		23,193			4.375	4.628	JJ	201,124	315,671	11/28/2018	01/30/2024

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
054561-AM-7	AXA EQUITABLE HOLDINGS INC			1,2	2FE	13,242,898	107.0400	14,123,928	13,195,000	13,243,222		324			5.000	4.976	AO	130,117	329,875	06/05/2019	04/20/2048
05508W-AB-1	B&G FOODS INC			1,2	4FE	797,625	99.8750	794,006	795,000	797,548		(77)			5.250	5.199	MS	11,014		09/24/2019	09/15/2027
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD			1	2FE	53,234,395	105.2259	55,243,598	52,500,000	52,905,728		(77,143)			3.800	3.621	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2FE	9,882,000	105.9066	10,590,660	10,000,000	9,924,481		11,029			3.850	3.994	JD	17,111	385,000	12/03/2015	12/15/2025
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1FE	17,837,460	102.2910	18,412,380	18,000,000	17,965,291		17,521			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	101.8116	11,097,464	10,900,000	10,886,844		5,855			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	106.4557	21,291,140	20,000,000	20,221,622		(54,375)			3.850	3.531	MS	194,639	770,000	10/23/2013	09/30/2023
05545M-AA-0	BBA US HOLDINGS INC			1,2	3FE	1,932,000	105.2500	2,033,430	1,932,000	1,932,000					5.375	5.375	MN	17,308	103,845	04/20/2018	05/01/2026
05545M-AC-6	BBA US HOLDINGS INC			1,2	3FE	279,871	98.5000	275,800	280,000	279,873		1			4.000	4.007	MS	1,867		11/14/2019	03/01/2028
05565E-AH-8	BMW US CAPITAL LLC			1,2	1FE	9,531,200	101.1459	10,114,590	10,000,000	9,668,828		46,561			2.800	3.390	AO	62,222	280,000	12/14/2016	04/11/2026
05565E-AW-5	BMW US CAPITAL LLC			1,2	1FE	30,061,950	103.3275	30,998,250	30,000,000	30,050,969		(12,451)			3.450	3.393	AO	227,125	1,035,000	02/12/2019	04/12/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1FE	5,307,250	106.7614	5,338,070	5,000,000	5,207,343		(47,060)			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	18,991,381	106.4682	19,839,284	18,634,000	18,907,167		(43,037)			3.506	3.197	MS	188,733	547,006	04/04/2019	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1FE	14,473,927	105.2170	15,272,248	14,515,000	14,481,365		3,906			3.279	3.313	MS	134,852	475,947	02/01/2018	09/19/2027
05600L-AB-2	BMW FINANCE NV		C	1,2	1FE	11,586,634	100.0973	11,609,285	11,598,000	11,587,453		819			2.400	2.421	FA	105,928		08/07/2019	08/14/2024
05605H-AA-8	BWX TECHNOLOGIES INC			1,2	3FE	785,000	106.0000	832,100	785,000	785,000					5.375	5.376	JJ	19,456	42,194	05/18/2018	07/15/2026
058498-AT-3	BALL CORP			1	3FE	1,467,392	111.3750	1,492,425	1,340,000	1,460,237		(7,155)			5.250	3.445	JJ	35,175		09/24/2019	07/01/2025
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1FE	10,338,716	137.9341	13,793,410	10,000,000	10,263,542		(8,052)			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	102.6701	7,700,258	7,500,000	7,536,268		(21,306)			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	123.6222	12,362,220	10,000,000	10,197,486		(27,935)			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	128.4778	5,620,904	4,375,000	4,920,285		(64,873)			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	132.2267	13,222,670	10,000,000	9,938,443		6,938			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	142.0635	18,489,565	13,015,000	15,076,125		(51,545)			5.875	4.714	FA	305,853	764,631	10/11/2018	02/07/2042
06051G-FB-0	BANK OF AMERICA CORP				1FE	8,290,266	107.6172	8,803,087	8,180,000	8,270,796		(19,470)			4.125	3.827	JJ	149,029	337,425	01/14/2019	01/22/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1FE	11,235,021	105.8755	11,170,924	10,551,000	11,229,848		(5,174)			3.500	2.393	AO	73,857		12/11/2019	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1FE	5,221,100	103.8408	5,192,040	5,000,000	5,213,514		(7,586)			3.248	2.560	AO	31,578	81,200	09/24/2019	10/21/2027
06051G-GP-8	BANK OF AMERICA CORP			1,2,5	1FE	9,912,700	100.2117	10,136,413	10,115,000	9,995,620		74,209			2.369	3.156	JJ	106,500	239,624	11/15/2018	07/21/2021
06051G-GS-2	BANK OF AMERICA CORP			1,2,5	1FE	9,775,100	100.1230	10,012,300	10,000,000	9,860,781		76,672			2.328	3.156	AO	58,200	232,800	11/15/2018	10/01/2021
06051G-HM-4	BANK OF AMERICA CORP			1,2	1FE	10,000,000	110.8269	11,082,690	10,000,000	10,000,000					4.271	4.272	JJ	187,449	427,100	07/18/2018	07/23/2029
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1FE	10,000,000	105.4932	10,549,320	10,000,000	10,000,000					3.559	3.560	AO	67,226	177,950	04/17/2019	04/23/2027
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1FE	7,850,000	100.3848	7,880,207	7,850,000	7,850,000					2.456	2.457	AO	36,953		10/17/2019	10/22/2025
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1FE	5,815,237	102.6442	6,141,202	5,983,000	5,831,902		16,665			2.800	3.244	MN	26,525	167,524	03/19/2019	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1FE	8,615,290	100.3819	9,474,044	9,438,000	8,770,333		87,525			2.450	3.662	FA	86,069	231,231	03/15/2018	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1FE	4,764,250	102.7988	5,139,940	5,000,000	4,814,687		17,626			3.000	3.492	AO	25,417	150,000	01/24/2017	10/30/2028
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1FE	25,504,367	105.6840	26,861,702	25,417,000	25,482,297		(8,014)			3.442	3.401	FA	349,941	874,853	02/07/2017	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1FE	12,000,000	101.5069	12,180,828	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	105.1177	12,790,722	12,168,000	11,583,507		66,860			3.250	4.009	MN	49,433	395,460	11/05/2018	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON				1FE	10,132,400	111.8025	11,180,250	10,000,000	10,116,695		(11,686)			3.850	3.686	AO	67,375	385,000	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1FE	2,831,263	104.8127	2,965,151	2,829,000	2,830,712		(430)			3.450	3.432	FA	37,956	97,058	08/28/2018	08/11/2023
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC			1	2PL	4,820,400	103.8050	4,982,639	4,800,000	4,811,260		(2,750)			3.680	3.613	AO	43,179	176,640	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE				1FE	25,691,277	106.8185	27,452,362	25,700,000	25,692,309		1,032			3.740	3.745	JD	42,719	748,000	04/01/2019	06/15/2027
071734-AC-1	BAUSCH HEALTH COMPANIES INC		C	1,2	3FE	750,000	108.6250	814,688	750,000	750,000					5.750	5.751	FA	16,292	18,807	02/22/2019	08/15/2027
071734-AH-0	BAUSCH HEALTH COMPANIES INC		C	1,2	4FE	1,000,000	102.5000	1,025,000	1,000,000	1,000,000					5.000	4.999	JJ	139		12/17/2019	01/30/2028
07177M-AL-7	BAXALTA INC			1,2	2FE	11,846,277	102.5876	11,702,168	11,407,000	11,598,220		(79,018)			3.600	2.845	JD	9,126	439,170	11/18/2016	06/23/2022
07274E-AG-8	BAYER US FINANCE LLC			1	2FE	43,869,225	103.0269	44,816,702	43,500,000	43,691,646		(36,755)			3.375	3.274	AO	338,484	1,468,125	09/01/2015	10/08/2024
07274N-AU-7	BAYER US FINANCE II LLC			1	2FE	18,828,730	100.5067	19,096,273	19,000,000	18,955,026		28,176			2.750	2.908	JJ	240,931	522,500	08/27/2015	07/15/2021
07274N-AV-5	BAYER US FINANCE II LLC			1,2	2FE	10,852,203	98.9484	11,527,489	11,650,000	11,345,407		113,253			2.200	3.282	JJ	118,183	256,300	09/25/2015	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC			1,2	2FE	33,499,015	103.0180	34,835,537	33,815,000	33,642,538		30,193			3.375	3.486	JJ	526,246	1,141,256	05/09/2016	07/15/2024
07274N-AX-1	BAYER US FINANCE II LLC			1,2	2FE	8,129,040	96.7940	8,561,429	8,845,000	8,418,062		71,404			2.850	3.868	AO	53,217	252,083	09/21/2015	04/15/2025
07330N-AT-2	BRANCH BANKING AND TRUST CO			2	1FE	9,983,000	99.8536	9,985,360	10,000,000	9,983,230		230			2.150	2.186	JD	14,931		12/03/2019	12/06/2024
073685-AD-1	BEACON ESCROW CORPORATION			1,2	4FE	930,000	100.2500	932,325	930,000	930,000					4.875	4.874	MN	7,556	45,338	10/12/2017	11/01/2025
073685-AF-6	BEACON ROOFING SUPPLY INC			1,2	4FE	10,000	103.1250	10,313	10,000	10,000					4.500	4.499	MN	103		09/25/2019	11/15/2026
075887-AW-9	BECTON DICKINSON AND CO			1	2FE	41,483,912	100.8615	41,524,680	41,170,000	41,215,299		(52,315)			3.250	3.119	MN	182,120	1,338,025	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO			1	2FE	25,449,139	101.9162	25,020,427	24,550,000	24,756,539		(107,267)			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	105.9953	26,498,825	25,000,000	25,199,781		(38,586)			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	136.5444	2,491,935	1,825,000	1,875,061		(2,860)			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	134.7406	20,211,090	15,000,000	15,363,948		(16,435)			8.750	8.416	FA	495,833	1,312,500	06/23/1994	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
080555-AE-5	A.H. BELO CORPORATION			1	3FE	603,138	115.7500	653,988	565,000	598,135		(3,348)			7.750	6.732	JD	3,649	43,788	06/19/2018	06/01/2027
080555-AF-2	BELO CORP			1	3FE	13,455	113.7500	14,788	13,000	13,401		(39)			7.250	6.730	MS	278	943	07/12/2018	09/15/2027
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1FE	22,456,166	105.5186	23,392,418	22,169,000	22,429,978		(26,189)			3.500	3.234	FA	323,298	355,355	12/03/2019	02/01/2025
08576P-AA-9	BERRY GLOBAL INC			1,2	4FE	97,994	102.7500	102,750	100,000	98,138		145			4.500	4.855	FA	1,700	2,250	06/17/2019	02/15/2026
085770-AB-1	BERRY GLOBAL ESCROW CORP			1,2	4FE	569,520	107.5000	596,625	555,000	568,805		(715)			5.625	5.086	JJ	17,864		08/28/2019	07/15/2027
092114-AA-5	BLACK HILLS CORPORATION			1	1FE	10,000,000	136.9215	13,692,150	10,000,000	10,000,000					7.230	7.228	FA	273,133	723,000	08/08/2002	08/15/2032
095370-AD-4	BLUE CUBE SPINCO INC			2	3FE	305,000	110.5000	337,025	305,000	305,000					10.000	9.994	AO	6,439	30,500	10/03/2016	10/15/2025
095796-AA-6	BLUE RACER MIDSTREAM LLC			1,2	4FE	786,588	98.0000	764,400	780,000	785,528		(1,059)			6.125	5.279	MN	6,105	23,888	09/18/2019	11/15/2022
095796-AE-8	BLUE RACER MIDSTREAM LLC			1,2	4FE	208,150	91.0000	191,100	210,000	208,241		91			6.625	6.786	JJ	6,415		08/27/2019	07/15/2026
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1				2FE	3,452,920	104.7026	3,486,213	3,329,635	3,391,774		(16,388)			4.500	3.703	MON	8,324	152,285	08/06/2015	01/11/2023
097023-AK-1	BOEING CO				1FE	12,690,335	154.9536	17,819,664	11,500,000	12,498,486		(17,481)			7.875	7.089	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING COMPANY (THE)				1FE	393,980	123.6427	494,571	400,000	397,786		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	143.3510	33,157,086	23,130,000	21,607,756		22,197			6.875	7.457	AO	335,706	1,590,188	01/06/2003	10/15/2043
09739D-AC-4	BOISE CASCADE CO			1,2	3FE	1,605,000	104.0000	1,669,200	1,605,000	1,605,000					5.625	5.623	MS	30,094	90,281	08/16/2016	09/01/2024
097751-BF-7	BOMBARDIER INC		C	1	4FE	967,188	102.2500	1,048,063	1,025,000	980,819		12,493			6.125	7.745	JJ	28,949	62,781	11/28/2018	01/15/2023
097751-BM-2	BOMBARDIER INC		C	1,2	4FE	164,771	103.0000	180,250	175,000	166,207		1,312			7.500	8.722	MS	3,865	13,125	11/27/2018	03/15/2025
099724-AJ-5	BORGWARNER INC			1,2	2FE	39,776,011	104.3774	41,229,073	39,500,000	39,615,224		(23,417)			3.375	3.307	MS	392,531	1,333,125	01/23/2019	03/15/2025
100743-AJ-2	BOSTON GAS CO			1	1FE	2,436,719	113.4904	2,632,977	2,320,000	2,428,916		(2,878)			4.487	4.160	FA	39,326	104,098	02/23/2017	02/15/2042
100743-AK-9	BOSTON GAS CO			1,2	1FE	7,990,482	103.4775	8,276,130	7,998,000	7,992,287		711			3.150	3.161	FA	104,974	251,937	07/31/2017	08/01/2027
10103D-AA-4	BOSTON MEDICAL CENTER CORP			1	2FE	7,580,457	103.8675	7,836,803	7,545,000	7,569,147		(3,158)			4.519	4.462	JJ	170,479	340,959	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY			1,2	1FE	4,966,400	132.5536	6,627,680	5,000,000	4,968,214		216			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	107.3750	1,304,606	1,215,000	1,228,578		882			6.375	6.377	AO	19,364	77,456	11/20/2018	04/01/2026
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	15,000,000	110.3991	16,559,865	15,000,000	15,000,000					3.937	3.937	MS	164,042	590,550	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	9,000,000	112.8082	10,152,738	9,000,000	9,000,000					4.234	4.234	MN	58,218	381,060	11/01/2018	11/06/2028
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1FE	7,982,192	102.2607	8,059,166	7,881,000	7,942,915		(17,360)			2.750	2.505	MN	30,703	216,728	09/07/2017	05/10/2023
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	16,681,839	104.2660	18,050,530	17,312,000	16,810,263		69,509			3.119	3.635	MN	85,494	539,961	04/12/2018	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	7,059,230	103.4563	7,655,766	7,400,000	7,117,828		34,648			3.017	3.636	JJ	102,327	223,258	04/16/2018	01/16/2027
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	2,094,198	104.3326	2,138,818	2,050,000	2,080,309		(6,792)			3.224	2.841	AO	14,136	66,092	11/30/2017	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	17,778,841	106.0574	18,305,507	17,260,000	17,672,459		(51,236)			3.588	3.205	AO	132,459	619,289	03/09/2018	04/14/2027
10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	17,514,300	101.5565	17,772,388	17,500,000	17,508,160		(2,768)			2.520	2.502	MS	124,950	441,000	09/18/2017	09/19/2022
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	15,000,000	106.2463	15,936,945	15,000,000	15,000,000					3.410	3.410	FA	198,917	255,750	02/06/2019	02/11/2026
10524P-AB-6	BRAND INDUSTRIAL SERVICES INC			1,2	5FE	1,432,369	102.5000	1,409,375	1,375,000	1,420,323		(5,345)			8.500	7.831	JJ	53,892	116,875	10/26/2017	07/15/2025
110122-AA-6	BRISTOL-MYERS SQUIBB COMPANY				1FE	3,856,579	116.4342	3,805,070	3,268,000	3,461,322		(50,015)			7.150	5.250	JD	10,385	233,662	03/10/2010	06/15/2023
110122-CA-4	BRISTOL-MYERS SQUIBB CO			1,2	1FE	33,934,017	104.8322	34,280,129	32,700,000	33,897,608		(36,410)			3.200	2.562	JD	46,507	607,493	12/03/2019	06/15/2026
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2FE	4,805,200	128.6796	5,147,184	4,000,000	4,461,804		(48,364)			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	107.2885	40,851,169	38,076,000	38,225,654		(33,824)			4.000	3.893	AO	380,760	1,523,040	04/18/2017	04/01/2024
11283W-AC-8	BROOKFIELD RESIDENTIAL PROPERTIES INC		C	1,2	4FE	1,200,000	104.3750	1,252,500	1,200,000	1,200,000					6.375	6.373	MN	9,775	85,500	05/06/2015	05/15/2025
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERTIES INC		C	1,2	4FE	535,000	101.6250	543,694	535,000	535,000					6.125	6.125	JJ	16,384	36,781	06/18/2013	07/01/2022
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	1FE	4,088,710	110.8508	4,466,179	4,029,000	4,086,830		(1,049)			4.273	4.185	MS	50,691	172,159	03/15/2018	03/15/2048
115885-AK-1	BROWNING-FERRIS INDUSTRIES, INC.			1	2FE	9,146,610	140.0079	12,600,711	9,000,000	9,110,840		(2,654)			7.400	7.267	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AG-4	BRUNSWICK CORP			1	2FE	9,947,978	117.4102	11,711,667	9,975,000	9,961,868		1,262			7.125	7.148	FA	296,133	710,719	12/18/2007	08/01/2027
12189L-AB-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	9,366,480	100.7502	9,067,518	9,000,000	9,024,583		(57,902)			3.600	2.935	MS	108,000	324,000	08/09/2013	09/01/2020
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	8,943,701	115.6915	10,585,772	9,150,000	8,963,692		4,769			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	106.2307	31,869,210	30,000,000	29,959,191		10,155			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	105.7568	2,136,287	2,020,000	2,012,801		1,396			3.400	3.483	MS	22,893	68,680	08/10/2015	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	6,503,922	119.4162	6,448,475	5,400,000	6,496,695		(7,227)			4.550	3.321	MS	81,900		10/01/2019	09/01/2044
12189T-AA-2	BURLINGTON NORTHERN SANTA FE CORPORATION			1	1FE	2,767,410	125.8036	3,774,108	3,000,000	2,906,373		12,010			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	150.3931	451,179	300,000	299,919		2			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	164.5722	4,937,166	3,000,000	3,405,399		3			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	101.7425	5,290,610	5,200,000	5,231,243		(105,245)			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	138.4127	16,609,524	12,000,000	12,296,434		(9,429)			6.200	5.964	FA	281,067	744,000	02/06/2007	08/15/2036
122014-AH-6	BURLINGTON RESOURCES INC.				1FE	995,190	125.2159	1,252,159	1,000,000	998,367		242			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	113.2357	22,216,844	19,620,000	18,605,740		20,580			4.900	5.277	FA	363,188	961,380	11/14/2018	08/15/2044
124857-AM-5	CBS CORP			1,2	2FE	34,425,489	105.5017	36,302,080	34,409,000	34,430,830		(5,032)			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	107.1348	6,349,880	5,927,000	6,101,955		(26,849)			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	101.0794	9,204,290	9,106,000	9,053,008		16,095			2.500	2.696	FA	86,001	227,650	09/18/2017	02/15/2023
124857-AT-0	CBS CORP			1,2	2FE	6,054,492	103.0617	6,359,938	6,171,000	6,077,663		9,826			3.375	3.591	FA	78,680	208,271	08/21/2017	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
124857-AX-1	CBS CORP			1,2	2FE	7,263,144	104.3603	8,213,156	7,870,000	7,323,179		51,970			3.700	4.710	JD	24,266	291,190	11/02/2018	06/01/2028
124857-AY-9	CBS CORP			1,2	2FE	5,938,818	101.8014	6,098,922	5,991,000	5,957,963		9,086			2.900	3.071	JD	14,478	173,739	11/13/2017	06/01/2023
1248EP-BM-4	CCO HOLDINGS LLC			2	3FE	3,827,861	105.1250	3,963,213	3,770,000	3,808,090		(4,937)			5.750	5.553	FA	81,893	216,775	06/14/2018	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3FE	1,007,500	105.2500	1,052,500	1,000,000	1,005,199		(652)			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	105.5000	3,291,600	3,120,000	3,126,223		(660)			5.125	5.092	MN	26,650	159,900	03/30/2017	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3FE	500,000	104.8750	524,375	500,000	500,000					5.000	5.000	FA	10,417	25,000	08/03/2017	02/01/2028
12508E-AJ-0	CDK GLOBAL INC			1,2	3FE	2,517,370	106.7500	2,594,025	2,430,000	2,516,298		(1,072)			5.250	4.673	MS	37,564	27,475	12/17/2019	05/15/2029
12513G-BD-0	CDW LLC			1,2	3FE	716,175	104.8750	749,856	715,000	716,145		(30)			4.250	4.227	AO	8,019		09/13/2019	04/01/2028
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC				5	4,693,095	102.2269	4,797,607	4,693,095	4,693,095					4.070	4.070	JD	531	186,136	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC				2	9,941,562	104.3119	10,370,231	9,941,562	9,941,562					4.530	4.530	JD	1,251	675,529	12/04/2015	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC				2YE	7,125,200	101.9600	7,264,851	7,125,200	7,125,200					4.210	4.210	JD	833	449,956	02/04/2016	06/30/2041
12527G-AC-7	CF INDUSTRIES INC			1	3FE	42,081,190	102.8750	44,236,250	43,000,000	42,618,785		102,637			3.450	3.729	JD	123,625	1,483,500	09/05/2014	06/01/2023
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	6FE	1,238,867	82.0000	1,207,860	1,473,000	1,203,425	(80,178)	30,175			8.125	11.889	JD	332	177,361	06/22/2018	06/30/2024
125523-BN-9	CIGNA CORP			1	2FE	5,337,500	104.8387	5,241,935	5,000,000	5,110,620		(56,005)			4.750	3.517	MN	30,347	242,500	09/16/2015	11/15/2021
125523-BQ-2	CIGNA CORP			1	2FE	23,602,056	103.2368	23,950,938	23,200,000	23,308,951		(48,172)			3.900	3.666	FA	341,813	928,000	08/15/2013	02/15/2022
125523-BU-3	CIGNA CORP			1,2	2FE	10,567,817	101.4335	10,641,388	10,491,000	10,532,295		(11,231)			3.000	2.876	JJ	145,126	325,221	09/22/2016	07/15/2023
125523-BW-9	CIGNA CORP			1,2	2FE	1,585,712	104.1422	1,666,275	1,600,000	1,593,026		1,487			3.500	3.607	JD	2,489	57,600	08/05/2014	06/15/2024
125523-CG-3	CIGNA CORP			1	2FE	21,288,124	101.6564	20,204,210	19,875,000	20,027,964		(211,839)			4.125	3.008	MS	241,398	839,719	05/22/2014	09/15/2020
12589Y-AF-6	PANHANDLE EASTERN PIPE LINE COMPANY			1	2FE	4,951,700	113.3096	5,665,480	5,000,000	4,974,609		1,991			7.000	7.074	JJ	161,389	350,000	09/03/1999	07/15/2029
12621E-AL-7	CNO FINANCIAL GROUP INC			1,2	2FE	431,325	111.7500	480,525	430,000	431,263		(62)			5.250	5.209	MN	1,944	10,535	05/31/2019	05/30/2029
12626P-AF-0	CRH AMERICA, INC.			1	2FE	2,985,960	126.4298	3,792,894	3,000,000	2,991,394		611			6.400	6.432	AO	40,533	192,000	09/22/2003	10/15/2033
12626P-AM-5	CRH AMERICA INC			1,2	2FE	30,656,088	106.6281	32,374,424	30,362,000	30,567,940		(38,169)			3.875	3.721	MN	140,530	1,176,528	09/06/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2FE	3,519,147	117.5896	3,841,652	3,267,000	3,510,657		(4,966)			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	107.2500	1,072,500	1,000,000	1,012,731		(6,219)			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	107.1250	2,238,913	2,090,000	2,090,000					5.500	5.499	AO	24,267	114,950	09/09/2016	04/15/2027
126307-AT-4	CSC HOLDINGS LLC			2	3FE	298,500	102.5000	307,500	300,000	298,795		295			5.375	5.501	JJ	7,435	16,125	01/09/2019	07/15/2023
126307-AU-1	CSC HOLDINGS LLC			1,2	3FE	1,022,500	105.7500	1,057,500	1,000,000	1,017,796		(2,287)			5.500	5.169	MN	7,028	55,000	11/16/2017	05/15/2026
126307-AY-3	CEQUEL COMMUNICATIONS HOLDINGS I LLC			1,2	4FE	1,300,000	112.8750	1,467,375	1,300,000	1,300,000					7.500	7.498	MS	28,708	93,167	03/22/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	3FE	1,000,000	111.5000	1,115,000	1,000,000	1,000,000					6.500	6.502	FA	27,083	32,681	01/24/2019	02/01/2029
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2FE	40,251,977	103.8206	42,121,056	40,571,000	40,281,213		31,553			3.400	3.505	MN	199,249	1,379,414	11/27/2018	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2FE	6,674,100	109.0240	6,915,392	6,343,000	6,659,825		(6,366)			4.400	4.091	MN	40,313	279,092	09/07/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2FE	18,305,007	107.7461	19,551,607	18,146,000	18,327,399		10,018			3.950	3.791	AO	173,219	512,987	10/10/2019	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2FE	4,906,063	109.4773	5,444,306	4,973,000	4,908,248		1,230			4.500	4.583	AO	54,081	223,785	03/27/2018	04/04/2048
126408-GK-3	CSX CORP			1	2FE	13,258,342	132.5868	16,605,171	12,524,000	13,121,017		(19,369)			6.150	5.713	MN	128,371	770,226	03/03/2011	05/01/2037
126408-GU-1	CSX CORP			1,2	2FE	3,467,616	125.7374	3,945,640	3,138,000	3,456,994		(8,727)			5.500	4.727	AO	36,436	172,590	10/09/2018	04/15/2041
126408-GY-3	CSX CORP			1,2	2FE	7,173,452	108.7257	8,109,850	7,459,000	7,192,368		6,172			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	101.5376	9,706,995	9,560,000	8,926,971		79,975			2.600	3.706	MN	41,427	248,560	08/20/2018	11/01/2026
126408-HM-8	CSX CORP			1,2	2FE	8,808,582	112.3552	9,617,605	8,560,000	8,790,712		(17,870)			4.250	3.891	MS	107,119	303,167	02/21/2019	03/15/2029
126408-HN-6	CSX CORP			1,2	2FE	5,064,684	121.1101	5,325,211	4,397,000	5,058,982		(5,703)			4.750	3.871	MN	26,687	104,429	07/11/2019	11/15/2048
126408-HP-1	CSX CORP			1,2	2FE	9,965,500	116.1045	11,610,450	10,000,000	9,968,666		3,166			4.500	4.519	MS	132,500	246,250	02/21/2019	03/15/2049
126408-HR-7	CSX CORP			1,2	2FE	9,930,600	98.6014	9,860,140	10,000,000	9,931,026		426			3.350	3.387	MS	101,431		09/03/2019	09/15/2049
126410-LK-3	CSX TRANSPORTATION INC.				1FE	2,346,794	103.4298	1,954,823	1,890,000	1,911,250		(44,604)			9.750	7.182	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC.				2FE	14,043,999	151.8438	21,045,551	13,860,000	14,024,556		(1,682)			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	107.2611	10,726,110	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	103.5000	3,456,900	3,340,000	3,268,026		10,344			5.250	5.691	AO	37,018	175,350	06/14/2018	10/15/2025
126650-BZ-2	CVS CAREMARK CORP			1,2	2FE	13,084,240	101.6154	14,226,156	14,000,000	13,676,188		102,961			2.750	3.590	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CJ-7	CVS HEALTH CORP			1,2	2FE	4,996,300	100.3320	5,016,600	5,000,000	4,999,577		751			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	106.5817	21,316,340	20,000,000	20,445,653		(77,668)			3.875	3.403	JJ	346,597	775,000	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2FE	35,458,250	101.4570	35,509,950	35,000,000	35,313,260		(45,959)			2.875	2.717	JD	83,854	1,006,250	09/27/2016	06/01/2026
126650-CY-4	CVS HEALTH CORP			1,2	2FE	14,988,450	113.2018	16,980,270	15,000,000	14,989,857		936			4.780	4.786	MS	191,200	717,000	09/17/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2FE	5,746,050	118.4796	5,923,980	5,000,000	5,741,729		(4,321)			5.050	4.145	MS	67,333	126,250	09/09/2019	03/25/2048
126650-DF-4	CVS HEALTH CORP			1,2	2FE	10,934,284	101.9932	11,027,505	10,812,000	10,931,304		(2,979)			3.000	2.812	FA	122,536		10/22/2019	08/15/2026
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A				2	7,231,058	101.8223	7,512,082	7,377,637	7,237,309		6,251			3.573	3.774	MON	89,866	159,576	04/01/2019	09/10/2031
12708#-AA-4	CHARTER CLUB				2PL	25,000,000	118.1707	29,542,678	25,000,000	25,000,000					5.550	5.550	MON	84,792	1,364,375	07/16/2018	07/15/2035
127097-E#-6	CABOT OIL & GAS CORPORATION			1	2	12,491,625	103.5134	12,939,181	12,500,000	12,519,631		28,006			3.770	3.780	MS	134,830	235,625	03/29/2019	09/18/2026
127097-E@-8	CABOT OIL & GAS CORPORATION			1	2	5,521,175	106.9767	5,883,719	5,500,000	5,518,920		(2,255)			3.670	3.590	MS	57,752	100,925	03/29/2019	09/18/2024
12806*-AH-4	CAITHNESS LONG ISLAND, LLC				2PL	7,547,473	109.7000	8,279,580	7,547,473	7,547,473					5.710	5.710	JJ	198,721	419,537	01/15/2009	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
131347-CK-0	CALPINE CORP			1,2	3FE	1,250,000	104.1250	1,301,563	1,250,000	1,250,000					5.250	5.249	JD	5,469	65,625	12/04/2017	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3FE	430,000	101.0000	434,300	430,000	430,000					4.500	4.499	FA	591		12/10/2019	02/15/2028
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC			1	1PL	20,500,000	111.7056	22,899,644	20,500,000	20,500,000					4.910	4.910	FA	413,804	936,651	08/03/2018	08/03/2028
133434-AA-8	CAMERON LNG LLC			1,2	1FE	10,000,000	99.9745	9,997,450	10,000,000	10,000,000					2.902	2.902	JJ	14,510		12/05/2019	07/15/2031
133434-AD-2	CAMERON LNG LLC			1,2	1FE	8,160,000	102.2458	8,343,257	8,160,000	8,160,000					3.701	3.701	JJ	15,100		12/05/2019	01/15/2039
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC				2FE	21,664,784	120.4649	23,093,121	19,170,000	21,618,302		(34,464)			5.572	4.775	AO	267,038	1,074,369	08/07/2018	10/01/2050
134429-AW-9	CAMPBELL SOUP CO			1	2FE	30,878,600	103.1662	31,981,522	31,000,000	30,982,167		13,195			4.250	4.296	AO	278,139	1,317,500	04/05/2011	04/15/2021
134429-BF-5	CAMPBELL SOUP CO			1,2	2FE	9,906,828	106.1370	9,906,828	9,334,000	9,895,439		(11,388)			3.950	2.666	MS	108,560		11/20/2019	03/15/2025
136375-BG-6	CANADIAN NATIONAL RAILWAY COMPANY		C	1	1FE	10,991,747	141.6738	15,416,943	10,882,000	10,952,378		(3,828)			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	102.1044	10,210,440	10,000,000	9,639,659		51,620			2.750	3.403	MS	91,667	275,000	03/16/2018	03/01/2026
136385-AR-2	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	13,475,080	102.1538	13,279,994	13,000,000	13,094,018		(55,916)			3.450	2.989	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	104.5734	40,051,612	38,300,000	38,523,996		(50,347)			3.800	3.644	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	14,980,650	105.3618	15,804,270	15,000,000	14,989,328		1,863			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	106.5084	18,568,674	17,434,000	16,903,316		59,120			3.850	4.333	JD	55,934	671,209	11/29/2018	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	9,460,270	121.5324	11,035,142	9,080,000	9,450,579		(6,752)			4.950	4.682	JD	37,455	449,460	06/14/2018	06/01/2047
136420-AF-3	NEXEN ENERGY ULC		C	1	1FE	18,768,315	132.4296	25,823,772	19,500,000	19,117,004		33,358			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	110.7781	2,769,453	2,500,000	2,632,607		(77,708)			9.450	5.892	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO		C	1	2FE	913,208	132.6525	1,280,097	965,000	924,671		1,278			5.950	6.351	MN	7,337	57,418	08/28/2007	05/15/2037
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2FE	6,646,314	102.4689	7,090,848	6,920,000	6,711,498		36,801			2.900	3.553	FA	83,617	200,680	03/16/2018	02/01/2025
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2FE	22,569,103	103.8366	22,932,313	22,085,000	22,362,909		(75,078)			3.500	3.113	JD	34,354	772,975	02/24/2017	06/15/2023
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2FE	10,483,307	106.1330	11,150,333	10,506,000	10,487,176		3,869			3.900	3.948	JJ	172,999	204,867	01/24/2019	01/29/2024
14042M-A@-1	CAPITAL POWER CORPORATION			1	2FE	14,846,708	107.0409	16,509,103	15,423,173	15,423,173				576,466	4.560	4.560	JD	37,118	345,677	05/23/2019	06/12/2029
14042R-BT-7	CAPITAL ONE NA			2	2FE	9,616,700	100.3167	10,031,670	10,000,000	9,775,830		125,686			2.250	3.624	MS	67,500	225,000	09/21/2018	09/13/2021
14149Y-AT-5	CARDINAL HEALTH INC			1	2FE	28,152,628	102.5391	27,143,125	26,471,000	26,732,561		(266,712)			4.625	3.560	JD	54,413	1,224,284	04/14/2014	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC			1	2FE	6,699,290	102.2612	6,646,978	6,500,000	6,572,487		(28,186)			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	102.5706	5,436,242	5,300,000	5,362,594		(18,397)			3.200	2.812	MS	49,938	169,600	03/30/2016	03/15/2023
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2FE	32,145,730	104.5220	33,447,040	32,000,000	32,081,739		(16,396)			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	105.9130	7,413,910	7,000,000	6,990,238		1,505			3.750	3.777	MS	77,292	262,500	06/17/2015	09/15/2025
14161T-AA-0	CARDTRONICS INC			1,2	4FE	1,000,000	103.7500	1,037,500	1,000,000	1,000,000					5.500	5.498	MN	9,167	27,500	06/19/2019	05/01/2025
141781-AC-8	CARGILL INC.				1FE	2,141,487	121.9535	2,542,730	2,085,000	2,107,034		(2,788)			7.375	7.147	AO	38,442	153,769	03/07/1996	10/01/2025
141781-AD-6	CARGILL, INCORPORATED				1FE	6,965,789	139.4975	10,043,820	7,200,000	7,029,318		5,840			6.875	7.122	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL, INCORPORATED				1FE	1,403,852	125.1695	1,504,537	1,202,000	1,290,130		(10,310)			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	131.2708	13,127,080	10,000,000	9,830,505		6,450			6.125	6.290	MS	180,347	612,500	07/17/2007	09/15/2036
141781-BC-7	CARGILL INC			1	1FE	4,021,200	112.4600	3,986,707	3,545,000	4,019,395		(1,805)			4.100	3.264	MN	24,224		11/13/2019	11/01/2042
141781-BG-8	CARGILL INC			1	1FE	6,988,324	103.4736	7,240,048	6,997,000	6,991,347		1,666			3.250	3.277	MS	75,801	227,403	03/01/2018	03/01/2023
141781-BK-9	CARGILL INC			1,2	1FE	40,775,448	105.6899	42,892,132	40,583,000	40,768,679		(6,770)			3.250	3.190	MN	139,222	659,474	07/09/2019	05/23/2029
141781-F@-8	CARGILL, INCORPORATED				1	5,000,000	113.1181	5,655,905	5,000,000	5,000,000					8.890	8.754	N/A	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL, INCORPORATED				1FE	5,000,000	127.3172	6,365,861	5,000,000	5,000,000					8.930	8.847	MN	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC.				1FE	4,600,650	125.5520	6,277,600	5,000,000	4,803,352		18,770			7.100	7.799	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC.				1FE	1,607,857	126.1393	2,175,903	1,725,000	1,663,499		5,293			6.875	7.457	MN	19,766	118,594	06/25/2001	05/01/2028
14456#-AA-4	CARRIX, INC.			1	2PL	25,000,000	113.5771	28,394,284	25,000,000	25,000,000					4.960	4.933	JJ	520,111	1,265,000	06/02/2017	07/31/2027
14456#-AE-6	CARRIX, INC.			1	2PL	20,100,000	100.9257	20,286,061	20,100,000	20,100,000					3.940	3.940	JJ	90,193		10/23/2019	07/31/2029
147528-F#-5	CASEY'S GENERAL STORES, INC.				2	3,537,720	104.3996	3,758,384	3,600,000	3,540,427		2,707			3.720	3.896	AO	90,396	66,960	04/01/2019	10/28/2031
147528-F*-9	CASEY'S GENERAL STORES, INC.				2	1,499,955	103.7112	1,555,668	1,500,000	1,500,008		53			3.750	3.750	JD	58,438		04/01/2019	12/18/2028
147528-G@-6	CASEY'S GENERAL STORES, INC.			1	2	15,197,028	106.9389	16,468,592	15,400,000	15,209,809		12,781			3.770	3.940	FA	208,041	290,290	03/29/2019	08/22/2028
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1,2	4FE	333,113	104.7500	345,675	330,000	332,954		(159)			5.000	4.856	JJ	8,433		06/25/2019	07/15/2027
149123-BS-9	CATERPILLAR INC			1	1FE	6,449,999	129.2356	7,321,197	5,665,000	6,423,375		(21,404)			5.200	4.242	MN	27,821	294,580	09/24/2018	05/27/2041
149123-CB-5	CATERPILLAR INC.			1	1FE	2,954,153	111.9925	3,639,756	3,250,000	2,980,016		6,871			3.803	4.386	FA	46,692	123,598	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			1,2	1FE	30,102,750	105.7250	31,717,500	30,000,000	30,057,288		(12,822)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP				1FE	5,217,208	106.6055	5,490,183	5,150,000	5,204,738		(12,469)			3.750	3.456	MN	19,849	193,125	01/08/2019	11/24/2023
14916R-AF-1	CATHOLIC HEALTH INITIATIVES			1	2FE	38,803,423	105.1735	40,744,214	38,740,000	38,767,395		(7,034)			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	107.1250	642,750	600,000	600,000					5.375	5.374	AO	6,808	32,250	04/10/2017	04/15/2027
150190-AC-0	CEDAR FAIR LP			1,2	4FE	136,860	107.7500	146,540	136,000	136,829		(31)			5.250	5.168	JJ	3,649		06/19/2019	07/15/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA		C		2FE	16,051,137	108.2500	17,336,799	16,015,518	16,052,888		603			5.200	5.179	JD	20,820	832,972	05/05/2017	06/22/2047
15132H-AF-8	CENCOSUD SA		C	1,2	2FE	10,787,500	103.9840	10,398,400	10,000,000	10,493,809		(90,096)			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	98.3240	14,748,600	15,000,000	14,958,245		4,572			4.375	4.419	JJ	298,958	656,250	07/12/2017	07/17/2027
15135B-AQ-4	CENTENE CORP			1,2	3FE	163,614	103.0000	169,950	165,000	163,625		11			4.250	4.375	JD	487		11/21/2019	12/15/2027

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
15135B-AS-0	CENTENE CORP			1,2	3FE	584,025	105.2500	599,925	570,000	583,943		(82)			4.625	4.315	JD	1,831		11/22/2019	12/15/2029
15135U-AF-6	CENOVUS ENERGY INC		C	1	2FE	10,047,300	127.3813	12,738,130	10,000,000	10,047,108		(222)			6.750	6.707	MN	86,250	675,000	12/20/2018	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC		C	1,2	2	1,213,610	100.7485	1,536,415	1,525,000	1,220,109		6,229			4.450	6.086	MS	19,982	67,863	12/13/2018	09/15/2042
15135U-AP-4	CENOVUS ENERGY INC		C	1,2	2FE	910,140	110.0559	1,100,559	1,000,000	912,991		2,754			5.250	6.065	JD	2,333	52,500	12/17/2018	06/15/2037
15138A-AA-8	CENTENNIAL RESOURCE PRODUCTION LLC			1,2	4FE	1,300,000	98.5000	1,280,500	1,300,000	1,300,000					5.375	5.373	JJ	32,220	69,875	11/15/2017	01/15/2026
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC, LLC			1	1FE	7,786,670	141.0342	9,872,394	7,000,000	7,524,175		(24,599)			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	103.3750	358,711	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	104.7500	2,367,350	2,260,000	2,237,073		14,463			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	111.5000	2,787,500	2,500,000	2,501,833		(397)			6.750	6.727	JD	14,063	168,750	01/10/2018	12/01/2023
156700-BB-1	CENTURYLINK INC			1,2	4FE	600,000	101.5000	609,000	600,000	600,000					5.125	5.124	FA	1,281		12/09/2019	12/15/2026
15723R-AC-8	CFX ESCROW CORP			1,2	3FE	300,000	109.0000	327,000	300,000	300,000					6.375	6.374	FA	7,225	10,094	01/31/2019	02/15/2026
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC			1,2	5FE	655,000	103.2500	676,288	655,000	655,000					5.750	5.748	MS	12,554	37,663	02/03/2017	03/01/2025
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3FE	110,000	102.0000	112,200	110,000	110,000					4.250	4.250	MN	883		10/21/2019	05/01/2028
161175-AY-0	CHARTER COMMUNICATIONS INC			1,2	2FE	27,917,084	110.0735	28,871,178	26,229,000	27,396,667		(193,896)			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	124.8216	12,482,160	10,000,000	10,775,802		(12,449)			6.484	5.890	AO	122,476	648,400	09/27/2018	10/23/2045
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2FE	16,563,889	113.4768	19,801,702	17,450,000	16,596,693		26,913			5.375	5.813	AO	234,484	937,938	10/11/2018	04/01/2038
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2FE	11,987,160	107.6211	12,914,532	12,000,000	11,990,694		2,108			4.500	4.521	FA	225,000	582,000	06/28/2018	02/01/2024
163851-AD-0	CHEMOURS CO LLC			2	3FE	1,882,363	100.2500	2,010,013	2,005,000	1,905,937		5,443			7.000	7.691	MN	17,934	140,350	03/02/2017	05/15/2025
163851-AE-8	CHEMOURS CO			1,2	3FE	992,281	88.3750	892,588	1,010,000	995,048		1,594			5.375	5.623	MN	6,937	54,288	06/14/2018	05/15/2027
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3FE	1,000,000	104.1250	1,041,250	1,000,000	1,000,000					5.250	5.249	AO	13,125	52,500	09/12/2017	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP			1,2	3FE	2,000,000	105.7500	2,115,000	2,000,000	2,000,000					5.625	5.624	AO	28,125	118,750	09/06/2018	10/01/2026
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP			1,2	3FE	924,171	102.7500	947,355	922,000	924,121		(51)			4.500	4.470	AO	12,562		09/10/2019	10/01/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2FE	2,612,800	112.5000	2,857,500	2,540,000	2,590,833		(9,319)			5.875	5.388	JD	415	149,225	07/13/2017	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2FE	9,336,400	110.7500	9,579,875	8,650,000	9,324,780		(11,620)			5.125	3.838	JD	1,231	251,125	11/13/2019	06/30/2027
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2FE	4,996,250	102.2500	5,112,500	5,000,000	4,996,295		45			3.700	3.709	MN	24,667		11/06/2019	11/15/2029
165069-AP-0	VERIZON MARYLAND INC				2FE	853,200	133.7456	1,056,590	790,000	824,667		(2,348)			8.000	7.363	AO	13,342	63,200	01/15/1993	10/15/2029
165167-DD-6	CHESAPEAKE ENERGY CORP			1,2	5FE	824,600	94.5000	879,795	931,000	825,142		542			11.500	14.809	JJ	3,569		12/19/2019	01/01/2025
166754-AM-3	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1FE	6,997,760	100.0879	7,006,153	7,000,000	6,999,857		424			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	104.0533	34,767,329	33,413,000	33,530,858		(34,839)			3.191	3.074	JD	20,732	1,066,209	04/06/2016	06/24/2023
166764-BD-1	CHEVRON CORP			1,2	1FE	14,380,678	106.5801	15,304,902	14,360,000	14,373,632		(2,091)			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	102.0438	66,328,470	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	104.5246	41,809,840	40,000,000	40,000,000					2.954	2.954	MN	147,700	1,181,600	05/09/2016	05/16/2026
172070-CP-7	DUKE ENERGY OHIO INC			1	2FE	2,992,920	122.4098	3,672,294	3,000,000	2,995,813		207			5.400	5.415	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORP NO. 2			1	1FE	6,375,720	133.0635	7,983,810	6,000,000	6,282,733		(9,626)			6.150	5.707	FA	139,400	369,000	12/06/2006	08/15/2036
17252M-AK-6	CINTAS CORP NO 2			1	1FE	28,313,426	102.8085	27,449,870	26,700,000	26,992,553		(199,175)			4.300	3.498	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	102.9182	24,983,393	24,275,000	24,249,150		7,351			3.250	3.285	JD	65,745	788,938	04/09/2015	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1FE	48,790,683	108.3759	51,548,455	47,564,500	48,760,676		(33,406)			3.700	3.284	AO	439,972	1,050,393	11/22/2019	04/01/2027
172967-AL-5	CITIGROUP INC				1FE	4,524,000	125.0384	5,001,536	4,000,000	4,228,296		(34,388)			7.875	6.595	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				1FE	29,555,995	106.2355	31,870,650	30,000,000	29,807,259		45,801			3.875	4.059	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KN-0	CITIGROUP INC				1FE	20,947,600	104.5332	21,941,519	20,990,000	20,962,309		4,103			3.400	3.423	MN	118,943	713,660	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	1FE	19,988,200	103.5224	20,704,480	20,000,000	19,992,245		1,168			3.200	3.206	AO	124,444	640,000	10/17/2016	10/21/2026
172967-MD-0	CITIGROUP INC			1,2	1FE	25,728,100	124.9160	31,229,000	25,000,000	25,719,309		(8,905)			4.650	4.469	JJ	510,208	1,046,250	05/22/2019	07/23/2048
17325F-AS-7	CITIBANK NA			1,2	1FE	15,000,571	105.6269	15,866,217	15,021,000	15,004,136		3,564			3.650	3.680	JJ	240,628	274,133	01/15/2019	01/23/2024
184496-AN-7	CLEAN HARBORS INC			1,2	3FE	757,705	105.2500	795,690	756,000	757,619		(86)			4.875	4.840	JJ	18,325		06/24/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1,2	3FE	201,956	106.5000	213,000	200,000	201,883		(73)			5.125	4.999	JJ	5,097		06/19/2019	07/15/2029
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4FE	1,000,000	104.0000	1,040,000	1,000,000	1,000,000					5.125	5.125	FA	18,222		08/09/2019	08/15/2027
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC			1,2	3FE	405,000	105.5000	427,275	405,000	405,000					5.750	5.749	AO	4,916	11,644	09/17/2018	10/15/2025
18586*-AA-2	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2PL	8,824,671	103.0775	8,967,746	8,700,000	8,750,103		(18,502)			4.250	4.008	JJ	175,631	369,750	08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2PL	10,000,000	104.5423	10,454,228	10,000,000	10,000,000					4.190	4.189	MN	44,228	419,000	08/20/2015	11/23/2025
18683K-AM-3	CLIFFS NATURAL RESOURCES INC			1,2	4FE	143,073	98.7500	149,113	151,000	145,385		884			5.750	6.612	MS	2,894	14,267	04/20/2017	03/01/2025
189054-AT-6	CLOROX CO			1,2	2FE	13,355,800	102.3914	14,334,796	14,000,000	13,782,064		75,263			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	105.7340	18,006,500	17,030,000	17,045,526		(2,956)			3.500	3.479	JD	26,491	596,050	01/06/2016	12/15/2024
189158-AA-2	CLOVER US BLOCKER LLC				2PL	6,772,058	107.4609	7,277,312	6,772,058	6,772,058					4.860	4.861	MJSD	83,207	308,095	10/17/2018	12/31/2037
191216-AF-7	COCA COLA COMPANY (THE)				1FE	29,370,403	172.3891	53,268,232	30,900,000	29,383,260		2,287			7.375	7.756	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA ENTERPRISES INC.				1FE	6,091,632	112.9145	5,346,502	4,735,000	4,968,036		(101,841)			8.500	5.953	FA	167,698	402,475	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA ENTERPRISES INC.				1FE	8,560,372	115.2594	9,082,441	7,880,000	8,073,666		(45,378)			6.750	6.000	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AY-0	COCA-COLA ENTERPRISES INC.				1FE	7,080,741	126.9175	8,084,645	6,370,000	6,708,263		(38,461)			6.950	5.995	MN	56,569	442,715	12/18/2007	11/15/2026

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
191219-BC-7	COCA-COLA ENTERPRISES INC.				1FE	12,904,553	144.1913	18,023,913	12,500,000	12,814,065		(11,145)			6.750	6.491	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA ENTERPRISES INC.			1	1FE	4,980,449	129.9419	6,107,269	4,700,000	4,850,636		(12,663)			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	100.8951	50,270,984	49,825,000	49,775,480		71,966			3.500	3.645	MS	513,474	1,743,875	01/18/2012	09/15/2020
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS PLC		C	1,2	2FE	20,152,310	101.2937	20,132,123	19,875,000	19,942,723		(47,056)			3.250	2.998	FA	236,844	645,938	01/22/2016	08/19/2021
19123M-AC-7	COCA-COLA EUROPEAN PARTNERS PLC		C	1,2	2FE	34,463,054	102.9236	34,942,562	33,950,000	34,036,523		(57,517)			4.500	4.314	MS	509,250	1,527,750	05/23/2011	09/01/2021
191241-AD-0	COCA-COLA FEMSA SAB DE CV		C	1	1FE	10,717,000	100.2500	10,025,000	10,000,000	10,015,265		(123,301)			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	105.7051	87,735,233	83,000,000	83,448,459		(109,333)			3.875	3.721	MN	312,691	3,216,250	08/18/2016	11/26/2023
195869-AP-7	COLONIAL PIPELINE CO			1,2	1FE	14,958,900	106.4089	15,961,335	15,000,000	14,975,173		3,794			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	104.2241	18,058,910	17,327,000	17,192,940		17,171			4.150	4.285	FA	271,649	719,071	01/12/2017	08/15/2026
20030N-BE-0	COMCAST CORP			1	1FE	17,724,723	119.0561	21,346,759	17,930,000	17,732,299		5,082			4.650	4.730	JJ	384,449	833,745	09/25/2018	07/15/2042
20030N-BM-2	COMCAST CORP			1,2	1FE	1,071,730	114.1863	1,141,863	1,000,000	1,060,412		(3,220)			4.200	3.649	FA	15,867	42,000	04/11/2016	08/15/2034
20030N-BN-0	COMCAST CORP			1,2	1FE	26,043,814	106.1316	27,568,744	25,976,000	26,044,466		(7,485)			3.375	3.320	FA	331,194	725,220	04/03/2019	08/15/2025
20030N-BP-5	COMCAST CORP			1,2	1FE	15,416,187	117.1386	17,125,663	14,620,000	15,310,447		(33,146)			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	105.7677	9,288,519	8,782,000	8,672,759		13,371			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	109.6538	8,789,849	8,016,000	8,001,849		334			4.000	4.011	FA	121,131	320,640	08/01/2017	08/15/2047
20030N-CM-1	COMCAST CORP			1,2	1FE	14,987,700	123.3237	18,498,555	15,000,000	14,989,123		1,060			4.700	4.705	AO	148,833	724,583	10/02/2018	10/15/2048
20030N-CQ-2	COMCAST CORP			1	1FE	3,961,270	102.8334	4,039,296	3,928,000	3,949,885		(11,385)			3.450	3.120	AO	33,879	134,010	01/15/2019	10/01/2021
20030N-CT-6	COMCAST CORP			1,2	1FE	4,997,500	112.6262	5,631,310	5,000,000	4,997,812		236			4.150	4.156	AO	43,806	213,264	10/02/2018	10/15/2028
20030N-DA-6	COMCAST CORP			1,2	1FE	9,985,100	100.1558	10,015,580	10,000,000	9,985,159		59			2.650	2.667	FA	41,222		10/29/2019	02/01/2030
201723-AN-3	COMMERCIAL METALS CO			1,2	3FE	460,000	104.5000	480,700	460,000	460,000					5.750	5.748	AO	5,584	26,450	04/19/2018	04/15/2026
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1FE	5,604,009	112.6952	6,367,279	5,650,000	5,604,881		872			4.000	4.047	MS	75,333	120,533	02/11/2019	03/01/2049
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC			1,2	4FE	700,000	94.0000	658,000	700,000	700,000					5.000	4.999	MS	10,306	35,000	03/02/2017	03/15/2027
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4FE	300,000	106.3750	319,125	300,000	300,000					6.000	5.999	MS	6,000	9,600	02/07/2019	03/01/2026
20369E-AA-0	COMMUNITY HEALTH NETWORK INC			1	1FE	11,470,000	107.2964	12,306,897	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	107.5576	9,873,788	9,180,000	9,231,508		(39,868)			9.750	9.223	MS	298,350	895,050	06/16/2000	03/01/2021
205887-AF-9	CONAGRA, INC.				2FE	499,745	123.0133	615,067	500,000	499,954		5			7.125	7.127	AO	8,906	35,625	10/01/1996	10/01/2026
205887-AQ-5	CONAGRA, INC.				2FE	1,168,710	118.3737	1,183,737	1,000,000	1,081,229		(8,420)			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	137.5607	30,263,354	22,000,000	24,673,680		(173,273)			8.250	6.612	MS	534,417	1,815,000	06/29/2005	09/15/2030
206786-AA-3	CONDUENT FINANCE INC			1,2	3FE	493,360	110.5000	552,500	500,000	495,339		682			10.500	10.748	JD	2,333	52,500	11/22/2016	12/15/2024
20752T-AA-2	CONNECT FINCO SARL		C	1,2	4FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					6.750	6.750	AO	15,750		09/23/2019	10/01/2026
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1FE	6,612,195	114.8131	7,682,145	6,691,000	6,614,671		1,429			4.000	4.068	AO	66,910	267,640	05/15/2018	04/01/2048
20825C-AQ-7	CONOCOPHILLIPS			1	1FE	5,041,600	145.0802	5,803,208	4,000,000	5,007,652		(32,515)			6.500	4.516	FA	108,333	260,000	12/12/2018	02/01/2039
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1FE	10,380,000	105.3516	10,535,160	10,000,000	10,197,495		(39,319)			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	104.2703	12,512,436	12,000,000	11,976,266		3,963			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1FE	21,642,835	114.8611	22,811,414	19,860,000	21,388,010		(192,781)			4.950	3.504	MS	289,460	779,873	04/10/2019	03/15/2026
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	5,946,660	103.2445	6,194,670	6,000,000	5,946,759		99			3.700	3.743	MN	32,683		11/05/2019	11/15/2059
210383-AA-3	CONSTELLIUM NV		C	1,2	4FE	789,912	102.7500	822,000	800,000	792,247		1,509			5.750	6.005	MN	5,878	46,000	06/15/2018	05/15/2024
210383-AG-0	CONSTELLIUM NV		C	1,2	4FE	1,568,800	105.5000	1,666,900	1,580,000	1,571,050		1,247			5.875	5.986	FA	35,067	92,825	04/02/2018	02/15/2026
212015-AH-4	CONTINENTAL RESOURCES INC			1,2	2FE	684,000	100.7000	688,788	684,000	684,000					5.000	4.998	MS	10,070	39,378	08/14/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	2FE	453,750	104.7500	523,750	500,000	475,313		6,578			4.500	6.184	AO	4,750	22,500	06/27/2016	04/15/2023
216871-AE-3	COOPER US INC			1,2	2FE	9,971,600	101.6884	10,168,840	10,000,000	9,996,862		3,169			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217204-A*-7	COPART, INC.			1	2	10,900,000	107.2095	11,685,835	10,900,000	10,900,000					4.070	4.070	MJSD	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC.			1	2	11,200,000	111.1965	12,454,004	11,200,000	11,200,000					4.350	4.330	MJSD	37,893	487,200	11/21/2014	12/03/2029
219350-AZ-8	CORNING INC			1,2	2FE	25,960,120	104.1295	27,073,670	26,000,000	25,983,366		3,923			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	102.0635	6,123,810	6,000,000	5,995,014		2,001			2.900	2.937	MN	22,233	174,000	05/05/2015	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC				2PL	14,255,718	114.3391	16,299,855	14,255,718	14,255,718					5.300	5.300	JJ	377,777	755,553	05/05/2015	07/01/2050
221644-AA-5	COTT HOLDINGS INC			2	4FE	1,476,890	104.2500	1,589,813	1,525,000	1,484,149		6,433			5.500	6.104	AO	20,969	83,875	01/08/2019	04/01/2025
22282E-AG-7	COVANTA HOLDING CORP			1,2	4FE	750,000	105.5000	791,250	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	105.2500	1,052,500	1,000,000	1,000,000					6.000	5.996	JJ	30,000	42,167	10/03/2018	01/01/2027
22303Q-AP-5	COVIDIEN INTERNATIONAL FINANCE SA		C	1,2	1FE	49,738,585	102.4293	54,471,902	53,180,000	51,814,317		363,723			2.950	3.750	JD	69,725	1,568,810	12/03/2013	06/15/2023
224044-AG-2	COX COMMUNICATIONS, INC.				2FE	5,301,700	121.8973	6,094,865	5,000,000	5,109,980		(15,990)			7.625	7.131	JD	16,944	381,250	12/21/1995	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC			1,2	2FE	44,260,100	101.6712	45,752,040	45,000,000	44,695,945		80,404			2.950	3.155	JD	3,688	1,327,500	04/23/2014	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC			1,2	2FE	8,094,009	103.7017	9,903,512	9,550,000	8,129,501		28,475			4.500	5.652	JD	1,194	429,750	10/10/2018	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC			1,2	2FE	20,355,055	103.2586	22,481,462	21,772,000	20,558,239		152,868			3.350	4.316	MS	214,757	729,362	10/16/2018	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2FE	30,655,605	102.7742	32,025,468	31,161,000	30,786,515		72,666			3.150	3.431	FA	370,816	981,572	03/29/2018	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2FE	23,563,019	104.4001	25,329,552	24,262,000	23,684,816		97,635			3.500	3.838	FA	320,798	594,055	11/19/2019	08/15/2027
225310-AL-5	CREDIT ACCEPTANCE CORP			1,2	3FE	981,819	108.0000	1,058,400	980,000	981,681		(138)			6.625	6.591	MS	19,117	33,905	03/19/2019	03/15/2026

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
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2FE	15,080,700	108.3706	16,255,590	15,000,000	15,060,321		(7,252)			4.282	4.215	JJ	306,877	642,300	01/12/2017	01/09/2028
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)				1FE	18,975,680	101.3564	19,257,716	19,000,000	18,998,407		2,590			4.375	4.389	FA	337,118	831,250	08/02/2010	08/05/2020
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)				1FE	20,339,000	101.8600	20,372,000	20,000,000	20,098,764		(52,056)			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	102.0000	1,300,500	1,275,000	1,275,000					6.250	6.247	AO	19,922	79,688	07/13/2016	04/01/2023
228187-AB-6	CROWN AMERICAS LLC			1,2	3FE	2,800,447	105.5000	2,864,325	2,715,000	2,795,319		(5,128)			4.750	4.100	FA	53,734	42,750	08/28/2019	02/01/2026
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP			1	2FE	10,575,020	108.4533	10,455,983	9,641,000	10,155,342		(158,155)			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	101.1661	28,240,515	27,915,000	28,133,177		(87,665)			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	107.6871	12,592,929	11,694,000	11,669,392		2,902			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	115.3783	11,537,830	10,000,000	9,482,659		8,772			4.750	5.103	MN	60,694	475,000	09/21/2018	05/15/2047
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	13,944,215	102.6129	14,361,701	13,996,000	13,961,709		9,039			3.150	3.224	JJ	203,292	440,874	01/16/2018	07/15/2023
23311V-AF-4	DCP MIDSTREAM OPERATING LP			1,2	3FE	928,810	96.7500	1,127,138	1,165,000	939,960		3,272			5.600	7.309	AO	16,310	65,240	06/21/2016	04/01/2044
23317*-AA-8	DD SOUTH 4 LC				1	3,636,006	102.7046	3,685,874	3,588,812	3,633,357		(3,280)			3.721	3.567	MON	28,503	68,758	04/01/2019	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV				1	5,535,725	102.4942	5,696,104	5,557,492	5,536,530		805			3.550	3.585	MON	36,077	148,733	04/01/2019	09/05/2033
23317*-AD-2	DULLES DISCOVERY IV			1	1	3,359,280	123.9200	4,162,820	3,359,280	3,359,280					5.680	5.680	MON	13,781	190,807	08/31/2018	09/05/2033
233331-AJ-6	DTE ENERGY COMPANY			1	2FE	24,965,508	130.4462	29,741,734	22,800,000	24,235,486		(69,836)			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	104.2165	34,808,311	33,400,000	33,463,442		(13,659)			3.500	3.451	JD	97,417	1,169,000	02/01/2017	06/01/2024
233851-BE-3	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	24,952,750	100.7880	25,197,000	25,000,000	24,991,536		6,887			2.875	2.904	MS	221,615	718,750	03/03/2014	03/10/2021
233851-CA-0	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	15,868,995	100.3872	15,961,565	15,900,000	15,896,173		6,357			2.700	2.741	FA	176,490	429,300	07/28/2015	08/03/2020
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	13,829,300	99.6057	13,944,798	14,000,000	13,942,181		37,043			2.000	2.279	JJ	136,111	280,000	11/17/2016	07/06/2021
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	2,453,025	100.1127	2,502,818	2,500,000	2,481,908		9,536			2.200	2.608	AO	9,319	55,000	11/22/2016	10/30/2021
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC			1	1FE	14,977,500	102.4768	15,371,520	15,000,000	14,983,712		6,212			3.400	3.453	FA	182,750	255,000	02/19/2019	02/22/2022
23386#-AS-1	DAIRY FARMERS OF AMERICA, INC.			1	2FE	13,900,000	112.2450	15,602,050	13,900,000	13,900,000					4.750	4.750	JJ	320,955	335,627	11/20/2018	01/03/2028
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		C	1,2	3FE	1,500,000	106.5000	1,597,500	1,500,000	1,500,000					6.500	6.500	JD	4,333	97,500	05/31/2016	06/01/2026
235825-AF-3	DANA INC			1,2	3FE	225,000	102.8750	231,469	225,000	225,000					5.375	5.375	MN	1,377		11/05/2019	11/15/2027
237266-AH-4	DARLING INGREDIENTS INC			1,2	3FE	1,010,630	106.2500	1,020,000	960,000	1,007,741		(2,889)			5.250	3.979	AO	10,640	26,880	10/08/2019	04/15/2027
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			1,2	3FE	1,202,750	102.7500	1,284,375	1,250,000	1,210,425		6,149			5.000	5.690	MN	10,417	62,500	12/19/2018	05/01/2025
239753-BM-7	DAYTON HUDSON CORPORATION				1FE	10,182,880	113.8328	11,383,280	10,000,000	10,039,263		(13,682)			8.800	8.613	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	TARGET CORP				1FE	524,350	124.3753	621,877	500,000	512,532		(1,045)			6.650	6.268	FA	13,854	33,250	11/07/2001	08/01/2028
244199-AU-9	DEERE & CO				1FE	54,715	112.7462	48,481	43,000	45,035		(920)			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	101.6416	17,482,355	17,200,000	17,188,391		4,558			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	112.6081	2,713,855	2,410,000	2,314,293		2,536			3.900	4.174	JD	5,744	93,990	01/20/2016	06/09/2042
24422E-RH-4	JOHN DEERE CAPITAL CORP				1FE	10,242,900	102.2490	10,224,900	10,000,000	10,050,833		(27,212)			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	105.9639	16,954,224	16,000,000	15,997,364		410			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	102.7482	10,689,923	10,404,000	9,783,713		68,810			2.800	3.699	MS	91,440	291,312	12/21/2018	09/08/2027
24422E-UE-7	JOHN DEERE CAPITAL CORP				1FE	19,758,368	106.2058	20,958,653	19,734,000	19,752,863		(3,261)			3.450	3.430	MS	204,247	680,823	04/02/2018	03/13/2025
24618#-AH-3	DELAWARE NORTH COMPANIES, INC.			1	2	3,132,921	103.4278	3,413,117	3,300,000	3,147,152		14,231			3.400	4.181	JD	61,087	56,100	03/29/2019	12/15/2026
24618#-AP-5	DELAWARE NORTH COMPANIES, INC.			1	2	3,900,000	104.4099	4,071,986	3,900,000	3,900,000					3.630	3.630	JD	1,966	70,785	06/07/2019	06/26/2024
24618#-AQ-3	DELAWARE NORTH COMPANIES, INC.			1	2	2,200,000	104.6858	2,303,087	2,200,000	2,200,000					4.220	4.220	JD	1,289	46,420	06/07/2019	06/26/2034
247109-BS-9	DELMARVA POWER & LIGHT CO			1,2	1FE	5,022,100	104.7781	5,238,905	5,000,000	5,017,913		(4,187)			3.500	3.395	MN	22,361	175,000	01/14/2019	11/15/2023
250847-DU-1	DTE ELECTRIC CO			1	1FE	827,200	133.3232	1,066,586	800,000	817,791		(840)			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	158.0091	19,751,138	12,500,000	14,985,639		(123,723)			9.250	6.846	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	7,930,493	100.7078	8,563,184	8,503,000	8,082,322		103,124			2.485	3.930	MS	59,868	211,300	07/05/2018	09/19/2023
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	35,394,979	110.8403	39,592,155	35,720,000	35,430,785		27,436			4.375	4.491	JD	43,410	1,562,750	12/04/2018	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	8,284,466	113.4221	9,499,101	8,375,000	8,288,732		2,840			4.750	4.835	JD	11,050	397,813	09/18/2018	06/21/2038
25243Y-AP-4	DIAGEO CAPITAL PLC		C	1	1FE	12,330,890	101.5086	11,165,946	11,000,000	11,091,917		(166,782)			4.828	3.248	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1FE	16,643,070	101.6924	17,287,708	17,000,000	16,867,648		37,179			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	104.8050	3,138,910	2,995,000	2,990,150		1,201			3.500	3.547	MS	29,992	104,825	05/15/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1FE	37,947,572	109.1408	41,159,179	37,712,000	37,921,756		(21,294)			3.875	3.795	MN	174,549	1,461,340	12/21/2018	05/18/2028
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1FE	5,418,282	115.5022	5,891,767	5,101,000	5,412,942		(5,340)			4.250	3.840	MN	30,110	108,396	05/16/2019	05/11/2042
25272K-AW-3	DIAMOND 1 FINANCE CORP			1,2	3FE	2,000,000	105.6250	2,112,500	2,000,000	2,000,000					7.125	7.124	JD	6,333	142,500	06/08/2016	06/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC			1,2	3FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					5.375	5.375	FA	22,247		07/18/2019	08/15/2026
25278X-AL-3	DIAMONDBACK ENERGY INC			1,2	2FE	4,997,950	100.9788	5,048,940	5,000,000	4,997,977		27			2.875	2.884	JD	10,382		11/20/2019	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC			1,2	2FE	9,985,800	101.1850	10,118,500	10,000,000	9,985,931		131			3.250	3.273	JD	23,472		11/20/2019	12/01/2026
25389J-AK-2	DIGITAL REALTY TRUST LP			1,2	2FE	4,824,135	103.3878	4,766,178	4,610,000	4,725,077		(43,792)			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	8,296,525	111.0064	8,567,474	7,718,000	8,243,921		(36,115)			4.750	3.374	AO	91,651	188,480	10/16/2019	10/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2FE	55,422,732	105.2001	58,334,507	55,451,000	55,465,054		47,082			3.700	3.683	FA	775,082	1,704,923	11/21/2019	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP			1,2	2FE	3,496,551	101.0180	3,534,620	3,499,000	3,497,599		430			2.750	2.764	FA	40,093	96,223	08/02/2017	02/01/2023

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
25389J-AU-0	DIGITAL REALTY TRUST INC			1,2	2FE	24,955,750	104.4597	26,114,925	25,000,000	24,958,163		2,413			3.600	3.621	JJ	492,500		06/10/2019	07/01/2029
254010-AA-9	DIGNITY HEALTH			1	2FE	7,228,025	101.9459	7,574,580	7,430,000	7,352,704		25,503			3.125	3.514	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AD-3	DIGNITY HEALTH			1	2FE	10,701,763	104.8394	11,128,702	10,615,000	10,660,842		(8,527)			3.812	3.713	MN	67,441	404,644	10/10/2014	11/01/2024
25466A-AD-3	DISCOVER BANK				2FE	15,742,200	106.2782	15,941,730	15,000,000	15,434,937		(111,682)			4.200	3.339	FA	250,250	630,000	02/23/2017	08/08/2023
25466A-AE-1	DISCOVER BANK				2FE	10,403,200	108.0824	10,808,240	10,000,000	10,291,162		(40,997)			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	118.3170	12,837,395	10,850,000	10,469,080		173			7.550	7.824	JJ	377,731	819,175	01/06/1995	07/15/2093
254687-CV-6	WALT DISNEY CO				1FE	1,898,083	120.9034	2,115,810	1,750,000	1,829,175		(16,428)			7.750	6.469	FA	56,510	137,375	04/06/2015	02/01/2024
254687-CZ-7	WALT DISNEY CO			1,2	1FE	7,369,126	106.9131	7,570,517	7,081,000	7,278,978		(40,725)			3.700	3.024	MS	77,144	269,078	09/28/2017	09/15/2024
254687-DK-9	WALT DISNEY CO			1,2	1FE	29,848,552	107.0428	32,212,390	30,093,000	29,932,636		23,881			3.375	3.459	MN	129,776	957,425	04/01/2019	11/15/2026
254687-EZ-5	WALT DISNEY CO				1FE	7,659,038	172.7105	14,421,327	8,350,000	7,687,135		4,877			7.750	8.505	JD	53,927	655,475	04/06/2015	12/01/2045
254687-FB-7	WALT DISNEY CO			1,2	1FE	21,314,570	127.9547	27,475,713	21,473,000	21,325,204		3,734			4.750	4.796	MN	130,329	1,041,440	04/06/2017	11/15/2046
25468P-CR-5	WALT DISNEY CO			1	1FE	1,031,850	115.4907	1,154,907	1,000,000	1,028,934		(820)			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	109.0839	4,451,714	4,081,000	3,962,245		3,147			3.700	3.893	JD	12,583	150,997	06/13/2017	12/01/2042
25468P-DB-9	WALT DISNEY CO			1	1FE	4,878,900	117.8983	5,894,915	5,000,000	4,882,586		2,685			4.125	4.281	JD	17,188	206,250	09/18/2018	06/01/2044
25468P-DF-0	WALT DISNEY CO			1	1FE	5,130,050	106.2915	5,314,575	5,000,000	5,096,500		(15,370)			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	105.2561	8,906,771	8,462,000	8,277,849		26,663			3.000	3.397	FA	97,313	253,860	03/19/2018	02/13/2026
25468P-DV-5	WALT DISNEY CO			1	1FE	7,009,503	105.3470	7,380,611	7,006,000	7,008,871		(340)			2.950	2.944	JD	9,186	206,677	06/20/2017	06/15/2027
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2FE	9,991,100	107.2678	10,726,780	10,000,000	9,993,598		761			4.100	4.110	FA	161,722	410,000	02/06/2017	02/09/2027
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2FE	5,459,800	102.9940	5,149,700	5,000,000	5,082,320		(54,463)			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	102.5907	37,958,559	37,000,000	36,959,528		16,207			3.300	3.348	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	5,603,900	111.7455	5,587,275	5,000,000	5,595,566		(8,334)			4.900	2.716	MS	74,861		11/26/2019	03/11/2026
25470X-AE-5	DISH DBS CORP			1	4FE	609,639	104.8750	644,981	615,000	614,015		641			6.750	6.871	JD	3,459	41,513	10/21/2011	06/01/2021
25470X-AJ-4	DISH DBS CORP			1	4FE	726,563	106.0000	795,000	750,000	739,189		3,801			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	102.3750	1,023,750	1,000,000	956,724		11,815			5.000	6.520	MS	14,722	50,000	06/03/2016	03/15/2023
25470X-AY-1	DISH DBS CORP			1	4FE	2,247,106	105.7500	2,368,800	2,240,000	2,245,398		(622)			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	103.2789	5,163,945	5,000,000	5,005,051		(1,419)			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	108.6898	12,118,913	11,150,000	11,508,317		(57,442)			4.150	3.509	MN	77,121	462,725	07/13/2018	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP			1,2	2FE	67,993,271	107.2414	71,883,910	67,030,000	67,807,097		(86,175)			3.875	3.682	AO	548,343	2,488,913	06/21/2019	04/15/2027
256677-AF-2	DOLLAR GENERAL CORP			1,2	2FE	496,498	109.5049	544,239	497,000	496,620		50			4.125	4.136	MN	3,417	20,501	03/26/2018	05/01/2028
256746-AF-5	DOLLAR TREE INC			1,2	2FE	8,219,294	104.1223	8,673,388	8,330,000	8,247,750		22,345			3.700	4.016	MN	39,382	308,210	09/26/2018	05/15/2023
256746-AG-3	DOLLAR TREE INC			1,2	2FE	39,790,592	106.9346	42,255,207	39,515,000	39,825,667		18,125			4.000	3.822	MN	201,966	1,330,600	11/19/2019	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2FE	12,203,095	107.2004	13,084,881	12,206,000	12,203,995		306			4.200	4.202	MN	65,506	512,652	04/09/2018	05/15/2028
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC			1,2	2FE	9,993,500	100.4615	10,046,150	10,000,000	9,993,633		133			2.500	2.514	MN	27,778		11/18/2019	11/15/2024
257469-AG-1	DOMINION RESOURCES, INC.			1	2FE	7,488,584	127.1099	8,643,473	6,800,000	7,255,982		(22,757)			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	101.1900	27,700,763	27,375,000	27,083,668		97,558			2.750	3.151	MS	221,661	752,813	09/20/2016	09/15/2022
25746U-BQ-1	DOMINION RESOURCES INC			1,2	2FE	4,549,450	104.8689	5,243,445	5,000,000	4,562,598		10,852			4.050	4.680	MS	59,625	202,500	10/16/2018	09/15/2042
25746U-CE-7	DOMINION RESOURCES INC			1,2	2FE	8,218,931	106.4696	8,587,838	8,066,000	8,172,180		(17,074)			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	100.8385	2,899,107	2,875,000	2,678,913		25,363			2.850	4.034	FA	30,954	81,938	08/16/2018	08/15/2026
260003-AC-2	DOVER CORPORATION				2FE	6,008,100	127.1168	6,355,840	5,000,000	5,602,337		(56,621)			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	107.4072	4,833,324	4,500,000	4,605,273		(77,790)			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	131.7846	6,589,230	5,000,000	5,822,751		(62,352)			7.375	5.214	MN	61,458	368,750	06/08/2011	11/01/2029
260543-CH-4	DOW CHEMICAL CO			1,2	2FE	7,481,280	102.3759	8,190,072	8,000,000	7,819,895		58,240			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	113.9216	12,656,690	11,110,000	11,632,501		(193,766)			8.640	6.503	JD	79,992	959,904	02/18/2004	06/01/2022
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC			1	2FE	3,811,360	122.3008	4,892,032	4,000,000	3,876,204		6,609			6.750	7.136	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AF-2	DUKE ENERGY CORP			1,2	2FE	14,993,350	102.2532	15,337,980	15,000,000	14,999,030		543			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	118.2991	11,122,481	9,402,000	9,945,414		(11,377)			4.800	4.419	JD	20,058	451,296	03/02/2017	12/15/2045
26441C-AX-3	DUKE ENERGY CORP			1,2	2FE	6,147,394	102.7102	6,090,715	5,930,000	6,144,317		(3,076)			3.150	2.608	FA	70,567		11/14/2019	08/15/2027
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1FE	14,976,710	111.2100	16,681,500	15,000,000	14,979,245		1,977			3.950	3.968	MN	75,708	604,021	12/21/2018	11/15/2028
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1FE	6,991,390	99.2107	6,944,749	7,000,000	6,991,683		293			2.450	2.464	FA	65,265		08/12/2019	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1FE	4,986,600	98.8385	4,941,925	5,000,000	4,986,705		105			3.200	3.214	FA	60,889		08/12/2019	08/15/2049
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1,2	1FE	4,842,300	113.2744	5,663,720	5,000,000	4,846,606		3,354			4.200	4.401	FA	79,333	210,000	10/03/2018	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1FE	4,009,749	105.5121	4,241,586	4,020,000	4,010,680		200			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	115.2173	5,760,865	5,000,000	4,993,826		196			4.200	4.207	JJ	96,833	224,000	06/18/2018	07/15/2048
26817R-AB-4	DYNEGY INC			1,2	3FE	866,250	102.2500	1,022,500	1,000,000	924,881		18,265			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	104.0000	2,600,000	2,500,000	2,500,000					8.000	7.998	JJ	92,222	200,000	10/05/2016	01/15/2025
268317-AD-6	ELECTRICITE DE FRANCE SA		C		1FE	16,354,095	100.1687	16,527,836	16,500,000	16,498,794		17,160			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	118.5037	23,700,740	20,000,000	19,422,892		9,714			5.000	5.194	MS	277,778	1,000,000	09/18/2018	09/21/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
268317-AV-6	ELECTRICITE DE FRANCE SA		C	1,2	1FE	19,452,200	116.6969	23,339,380	20,000,000	19,474,323		17,290			4.875	5.095	MS	270,833	975,000	09/18/2018	09/21/2038
26874R-AJ-7	ENI SPA		C	1,2	1FE	9,974,200	109.5681	10,956,810	10,000,000	9,975,558		1,358			4.250	4.282	MN	61,389	212,500	05/02/2019	05/09/2029
26875P-AK-7	EOG RESOURCES INC			1,2	1FE	35,523,878	101.7908	37,315,489	36,659,000	35,880,580		223,532			2.625	3.329	MS	283,344	962,299	01/16/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1FE	17,015,106	104.7807	18,115,535	17,289,000	17,077,995		35,875			3.150	3.405	AO	136,151	544,604	04/06/2018	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1FE	4,194,238	111.1247	4,588,339	4,129,000	4,188,422		(2,961)			3.900	3.772	AO	40,258	161,031	11/30/2017	04/01/2035
26875P-AP-6	EOG RESOURCES INC			1,2	1FE	43,486,101	110.0459	46,407,456	42,171,000	43,235,892		(153,679)			4.150	3.661	JJ	806,989	1,493,087	03/04/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE COMPANY			1	2FE	18,630,030	134.9859	24,972,392	18,500,000	18,595,456		(3,845)			6.700	6.644	JD	103,292	1,239,500	08/03/2004	06/01/2034
26882P-BE-1	ERAC USA FINANCE CO			1	2FE	12,976,759	140.9392	14,876,133	10,555,000	12,904,033		(72,726)			7.000	5.084	AO	155,979	738,850	01/28/2019	10/15/2037
26884T-AA-0	ERAC USA FINANCE LLC				2FE	19,408,114	102.2655	18,407,790	18,000,000	18,175,081		(227,085)			5.250	3.916	AO	236,250	945,000	02/01/2017	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC			1	2FE	13,722,270	102.9875	14,418,250	14,000,000	13,900,494		33,185			3.300	3.570	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2FE	13,930,957	106.2056	14,638,318	13,783,000	13,864,972		(15,958)			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	105.9030	21,180,600	20,000,000	19,945,509		8,164			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	106.0056	5,745,504	5,420,000	5,341,313		13,210			4.500	4.816	AO	60,975	243,900	12/18/2018	04/01/2025
26884U-AC-3	EPR PROPERTIES			1,2	2FE	13,325,175	108.2860	14,618,610	13,500,000	13,344,231		18,453			4.750	4.948	JD	28,500	641,250	12/18/2018	12/15/2026
26884U-AE-9	EPR PROPERTIES			1,2	2FE	3,055,422	108.8949	3,375,742	3,100,000	3,059,606		4,025			4.950	5.145	AO	32,395	153,450	12/17/2018	04/15/2028
277432-AB-6	EASTMAN CHEMICAL COMPANY				2FE	5,174,962	116.1949	5,459,998	4,699,000	4,848,171		(31,488)			7.250	6.346	JJ	157,090	340,678	02/03/2004	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2FE	4,927,750	108.9255	5,446,275	5,000,000	4,930,246		1,895			4.800	4.903	MS	80,000	240,000	10/03/2018	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2FE	4,822,150	108.5580	5,427,900	5,000,000	4,826,869		3,748			4.650	4.893	AO	49,083	232,500	10/03/2018	10/15/2044
278062-AC-8	EATON CORP			1	2FE	30,684,246	102.0515	32,146,223	31,500,000	31,215,668		93,808			2.750	3.084	MN	141,969	866,250	11/07/2013	11/02/2022
278062-AE-4	EATON CORP			1	2FE	165,254	111.1623	188,976	170,000	165,780		112			4.150	4.322	MN	1,156	7,055	12/04/2014	11/02/2042
278865-AL-4	ECOLAB INC			1	1FE	13,420,391	104.6320	13,148,057	12,566,000	12,777,348		(103,956)			4.350	3.443	JD	34,923	546,621	09/26/2013	12/08/2021
278865-AV-2	ECOLAB INC			1,2	1FE	4,022,543	102.7382	4,518,426	4,398,000	4,071,132		40,894			2.700	3.952	MN	19,791	118,746	10/19/2018	11/01/2026
278865-BD-1	ECOLAB INC			1,2	1FE	13,995,953	105.3399	15,572,397	14,783,000	14,086,401		73,612			3.250	3.949	JD	40,037	480,448	10/05/2018	12/01/2027
28228P-AB-7	EG GLOBAL FINANCE PLC		C	2	4FE	475,000	106.1250	504,094	475,000	475,000					8.500	8.499	AO	7,851		10/11/2019	10/30/2025
283677-AW-2	EL PASO ELECTRIC CO			1	2FE	44,859,702	122.5661	54,398,512	44,383,000	44,733,057		(12,577)			6.000	5.921	MN	340,270	2,662,980	06/29/2005	05/15/2035
28370T-AA-7	EL PASO PIPELINE PARTNERS OPERATING CO L			1	2FE	4,905,183	101.1088	4,676,282	4,625,000	4,661,186		(142,998)			6.500	3.301	AO	75,156	300,625	04/09/2018	04/01/2020
28470R-AG-7	ELDORADO RESORTS INC			1,2	4FE	814,438	110.1250	908,531	825,000	815,625		1,116			6.000	6.208	MS	14,575	48,812	12/06/2018	09/15/2026
29250N-AF-2	ENBRIDGE INC		C	1,2	2FE	9,394,560	105.5868	9,502,812	9,000,000	9,235,319		(62,381)			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	109.9207	45,188,400	41,110,000	41,602,243		(63,322)			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	126.7645	8,873,515	7,000,000	7,817,094		(15,300)			5.500	4.722	JD	32,083	385,000	09/25/2018	12/01/2046
29250N-AR-6	ENBRIDGE INC		C	1,2	2FE	6,605,892	105.2366	6,834,065	6,494,000	6,583,132		(10,484)			3.700	3.486	JJ	110,795	240,278	09/26/2017	07/15/2027
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP			1,2	3FE	825,000	103.2500	851,813	825,000	825,000					5.500	5.497	JJ	19,032	45,375	11/28/2017	01/30/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3FE	520,000	105.0000	525,000	500,000	519,817		(183)			5.750	5.212	JJ	12,059		11/12/2019	01/30/2028
29266M-AE-9	ENERGY EAST CORPORATION			1	2FE	2,724,084	127.8373	3,310,986	2,590,000	2,682,415		(3,894)			6.750	6.356	MS	51,476	174,825	12/30/2003	09/15/2033
29272W-AA-7	ENERGIZER HOLDINGS INC			1,2	4FE	1,555,831	106.3750	1,654,131	1,555,000	1,555,758		(41)			6.375	6.349	JJ	45,711	101,610	07/02/2018	07/15/2026
29272W-AB-5	ENERGIZER HOLDINGS INC			1,2	4FE	75,000	111.7500	83,813	75,000	75,000					7.750	7.751	JJ	2,680	2,696	01/17/2019	01/15/2027
29273E-AA-6	ENDO INTERNATIONAL PLC		C	1,2	5FE	225,013	67.5000	258,525	383,000	229,155		4,227	157,260		6.000	17.542	FA	9,575	22,980	01/20/2015	02/01/2025
29273E-AC-2	ENDO LTD		C	1,2	5FE	527,813	72.5000	614,438	847,500	539,438		21,727	258,236		6.000	18.410	JJ	23,448	50,670	06/02/2016	07/15/2023
29273R-AP-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	9,540,950	112.3003	9,349,000	8,325,000	9,533,294		(7,656)			6.050	4.930	JD	41,972	251,831	09/27/2019	06/01/2041
29273R-AQ-2	ENERGY TRANSFER PARTNERS LP			1,2	2FE	11,015,755	104.8243	11,259,178	10,741,000	10,921,906		(92,033)			5.200	4.239	FA	232,722	558,532	12/20/2018	02/01/2022
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	4,165,062	115.3753	4,615,012	4,000,000	4,078,420		(17,129)			7.600	7.012	FA	126,667	304,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			1,2	2FE	5,144,424	131.5956	6,391,598	4,857,000	5,072,787		(14,446)			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	104.8931	14,058,822	13,403,000	13,376,138		4,539			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	5,942,672	105.2555	6,557,418	6,230,000	5,949,211		5,100			5.150	5.482	MS	94,471	320,845	09/18/2018	03/15/2045
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP			1,2	2FE	5,384,550	115.8372	5,791,860	5,000,000	5,375,858		(6,590)			6.125	5.569	JD	13,611	306,250	08/06/2018	12/15/2045
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	16,965,059	104.6665	17,815,285	17,021,000	16,976,215		7,189			4.200	4.239	AO	150,920	462,441	04/16/2019	04/15/2027
29278D-AA-3	ENEL CHILE SA		C	1,2	2FE	21,345,984	110.8947	23,953,255	21,600,000	21,377,701		20,667			4.875	5.026	JD	55,575	1,053,000	06/07/2018	06/12/2028
29278N-AD-5	ENERGY TRANSFER PARTNERS LP			1,2	2FE	28,556,887	112.9813	32,103,636	28,415,000	28,556,328		(2,433)			5.800	5.753	JD	73,248	1,648,070	04/01/2019	06/15/2038
29278N-AG-8	ENERGY TRANSFER OPERATING LP			1,2	2FE	7,327,390	112.1796	7,852,572	7,000,000	7,304,742		(22,648)			5.250	4.655	AO	77,583	275,625	02/26/2019	04/15/2029
29278N-AH-6	ENERGY TRANSFER OPERATING LP			1,2	2FE	5,000,236	106.1884	5,328,534	5,018,000	5,002,928		2,692			4.500	4.578	AO	47,671	169,358	01/08/2019	04/15/2024
29278N-AK-9	ENERGY TRANSFER OPERATING LP			1	2FE	450,000	103.8860	467,487	450,000	450,000					7.500	7.496	AO	7,125	33,750	09/15/2010	10/15/2020
29278N-AM-5	ENERGY TRANSFER OPERATING LP			1,2	2FE	474,375	110.7068	553,534	500,000	484,824		3,249			5.875	6.746	JJ	13,545	29,375	06/21/2016	01/15/2024
29278N-AN-3	ENERGY TRANSFER OPERATING LP			1,2	2FE	873,120	112.3800	1,123,800	1,000,000	904,427		9,596			5.500	7.185	JD	4,583	55,000	05/31/2016	06/01/2027
29336T-AA-8	ENLINK MIDSTREAM LLC			1,2	3FE	485,000	94.0849	456,312	485,000	485,000					5.375	5.373	JD	2,172	16,800	04/04/2019	06/01/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	935,000	93.6497	936,497	1,000,000	946,419		8,336			4.150	5.301	JD	3,458	41,500	08/15/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	368,800	93.6931	374,772	400,000	372,467		3,341			4.850	6.144	JJ	8,946	19,400	11/26/2018	07/15/2026
293562-AD-6	EOG RESOURCES INC				1FE	2,795,266	127.8204	3,924,086	3,070,000	2,926,701		12,554			6.650	7.417	AO	51,039	204,155	06/18/2001	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
29362U-AB-0	ENTEGRIS INC			1,2	3FE	1,093,063	103.5000	1,107,450	1,070,000	1,087,949		(2,518)			4.625	4.310	FA	18,695	49,488	12/14/2017	02/10/2026
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	38,118,240	115.9084	42,560,405	36,719,000	38,055,693		(30,491)			4.850	4.593	MS	524,368	1,780,872	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	5,879,191	119.8908	6,351,815	5,298,000	5,851,006		(12,193)			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	106.5135	20,366,446	19,121,000	19,655,989		(100,037)			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	106.6236	10,668,757	10,006,000	9,876,491		18,370			3.700	3.940	FA	139,862	370,222	03/23/2018	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	10,459,400	117.3739	11,737,390	10,000,000	10,436,200		(8,454)			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	108.1238	20,495,948	18,956,000	19,324,059		(46,481)			3.950	3.627	FA	282,866	748,762	12/21/2018	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	34,919,836	110.3083	38,607,905	35,000,000	34,928,221		6,891			4.150	4.178	AO	302,604	1,472,673	12/21/2018	10/16/2028
29444U-AR-7	EQUINIX INC			1,2	3FE	840,200	108.3750	883,256	815,000	832,355		(3,504)			5.375	4.828	MN	5,597	43,806	09/11/2017	05/15/2027
294549-AE-0	EQT CORP				2FE	4,980,050	109.7910	5,489,550	5,000,000	4,992,374		1,083			7.750	7.780	JJ	178,681	387,500	07/23/1996	07/15/2026
30040W-AB-4	EVERSOURCE ENERGY			1,2	2FE	11,251,628	103.0477	11,592,866	11,250,000	11,251,238		(262)			3.350	3.347	MS	110,969	376,875	03/16/2016	03/15/2026
30040W-AF-5	EVERSOURCE ENERGY			1,2	2FE	5,944,397	110.5178	6,615,596	5,986,000	5,947,560		3,049			4.250	4.335	AO	63,601	203,524	12/10/2018	04/01/2029
30161M-AL-7	EXELON GENERATION CO LLC			1,2	2FE	9,671,978	104.5456	9,706,014	9,284,000	9,461,196		(76,055)			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	3,947,000	111.7416	4,469,664	4,000,000	3,948,181		1,118			5.600	5.703	JD	9,956	224,000	12/12/2018	06/15/2042
30161N-AN-1	EXELON CORP			1,2	2FE	10,446,700	107.5739	10,757,390	10,000,000	10,328,542		(56,969)			3.950	3.259	JD	17,556	395,000	11/17/2017	06/15/2025
30225V-A#-4	EXTRA SPACE STORAGE LP			1	2FE	8,000,000	101.3124	8,104,991	8,000,000	8,000,000					3.470	3.470	AO	63,231		08/02/2019	10/09/2029
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3FE	500,000	105.6250	528,125	500,000	500,000					5.125	5.125	MS	7,545	25,625	03/15/2018	03/15/2023
30288*-AC-4	FREEPORT LNG				2FE	30,000,000	102.8739	30,862,157	30,000,000	30,000,000					4.280	4.280	JD	3,567	1,284,000	01/03/2018	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC			1	2FE	30,000,000	103.4426	31,032,769	30,000,000	30,000,000					4.390	4.390	JD	3,658	804,833	05/08/2019	12/31/2038
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2FE	20,000,000	101.1609	20,232,183	20,000,000	20,000,000					4.360	4.361	JD	298,902	52,320	07/24/2019	06/30/2039
303250-AE-4	FAIR ISAAC CORP			1,2	3FE	1,211,863	109.2500	1,332,850	1,220,000	1,212,869		938			5.250	5.359	MN	8,184	64,050	12/04/2018	05/15/2026
313309-AP-1	FEDERAL EXPRESS CORPORATION				2FE	21,363,814	141.2738	30,296,166	21,445,000	21,368,979		(30)			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	101.4859	11,163,449	11,000,000	10,743,514		93,120			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	101.5021	10,150,210	10,000,000	9,990,474		2,731			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP			1	2FE	47,774,650	106.9413	49,192,998	46,000,000	46,824,511		(187,119)			4.000	3.520	JJ	848,444	1,840,000	09/04/2014	01/15/2024
31428X-BC-9	FEDEX CORP			1	2FE	4,986,530	103.6722	5,183,610	5,000,000	4,991,110		1,584			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	103.7174	5,809,212	5,601,000	5,466,464		18,801			3.250	3.684	AO	45,508	182,033	08/21/2018	04/01/2026
31428X-BM-7	FEDEX CORP			1,2	2FE	7,723,412	102.8207	7,987,112	7,768,000	7,727,104		3,692			3.300	3.383	MS	75,479	128,172	04/11/2019	03/15/2027
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	35,978,984	111.0429	39,834,420	35,873,000	35,968,057		(9,280)			4.250	4.211	MN	194,810	1,524,603	09/17/2018	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	6,987,820	109.2497	7,647,479	7,000,000	6,988,443		623			3.750	3.771	MN	29,167	131,250	05/14/2019	05/21/2029
318069-A*-2	FINNING INTERNATIONAL INC.		A	1	2FE	25,000,000	103.0264	25,756,611	25,000,000	25,000,000					3.980	3.980	JJ	447,750	995,000	12/16/2011	01/19/2022
32055R-A@-6	FIRST INDUSTRIAL LP			1	2FE	3,000,000	107.3880	3,221,641	3,000,000	3,000,000					4.300	4.299	AO	25,442	129,000	01/27/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL, L.P.			1	2FE	6,100,000	107.0316	6,528,927	6,100,000	6,100,000					3.970	3.970	JJ	106,286		04/23/2019	07/23/2029
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC			1,2	2FE	32,075,637	107.0608	34,152,395	31,900,000	31,992,924		(16,896)			4.350	4.283	JJ	639,861	1,387,650	05/20/2014	01/15/2025
33767D-AA-3	FIRSTCASH INC			1,2	3FE	1,250,000	103.6250	1,295,313	1,250,000	1,250,000					5.375	5.374	JD	5,599	67,188	05/18/2017	06/01/2024
337738-AS-7	FISERV INC			1,2	2FE	8,507,291	101.7698	8,599,548	8,450,000	8,501,638		(5,653)			2.750	2.603	JJ	120,706		06/20/2019	07/01/2024
337738-AT-5	FISERV INC			1,2	2FE	3,499,755	103.5994	3,625,979	3,500,000	3,499,788		33			3.200	3.201	JJ	58,178		06/10/2019	07/01/2026
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY				2FE	4,665,625	115.5231	5,198,540	4,500,000	4,572,476		(11,954)			9.190	8.505	MN	68,925	402,063	02/10/2003	11/01/2024
340711-AV-2	FLORIDA GAS TRANSMISSION CO			1,2	2FE	5,001,250	103.0346	5,151,730	5,000,000	5,000,712		(197)			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	80,043,019	107.7631	83,229,753	77,234,000	79,283,180		(348,676)			4.350	3.787	JJ	1,549,185	3,359,679	09/26/2018	07/15/2025
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1FE	9,975,200	129.2317	12,923,170	10,000,000	9,979,003		534			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	4,910,868	112.7778	5,187,779	4,600,000	4,882,445		(8,303)			4.050	3.641	JD	15,525	186,300	05/23/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1FE	5,851,755	110.0932	6,159,715	5,595,000	5,837,819		(7,002)			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	114.6888	13,722,515	11,965,000	12,297,162		(7,874)			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	104.8252	10,626,131	10,137,000	9,920,610		32,348			3.125	3.528	JD	26,398	316,781	09/13/2018	12/01/2025
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1FE	2,855,920	113.2985	3,285,657	2,900,000	2,857,427		897			3.950	4.038	MS	38,183	114,550	06/14/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1FE	2,997,330	116.2879	3,488,637	3,000,000	2,997,634		186			4.125	4.130	JD	10,313	123,750	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1FE	2,898,463	114.2697	3,313,821	2,900,000	2,898,502		39			3.990	3.993	MS	38,570	59,462	02/21/2019	03/01/2049
34407D-AB-5	FLY LEASING LTD		C	1,2	3FE	2,850,000	102.0000	2,907,000	2,850,000	2,850,000					6.375	6.371	AO	38,356	181,688	09/24/2014	10/15/2021
344775-AC-5	DELHAIZE AMERICA LLC			1	2FE	23,933,657	126.7120	31,678,000	25,000,000	24,449,222		54,449			8.050	8.455	AO	424,861	2,012,500	08/11/2000	04/15/2027
345397-VR-1	FORD MOTOR CREDIT CO LLC				3FE	17,363,100	103.0839	15,462,585	15,000,000	15,421,592		(376,784)			5.750	3.093	FA	359,375	862,500	06/18/2014	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC				3FE	950,000	104.5646	993,364	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				3FE	5,110,250	103.3219	5,166,095	5,000,000	5,048,903		(16,737)			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	100.6145	33,041,802	32,840,000	32,904,695		(30,599)			3.219	3.118	JJ	505,068	1,057,120	02/06/2015	01/09/2022
345397-XF-5	FORD MOTOR CREDIT CO LLC				2FE	25,055,400	100.0356	25,008,900	25,000,000	25,002,794		(11,674)			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	100.3428	10,234,966	10,200,000	10,198,579		1,325			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	99.6906	14,953,590	15,000,000	15,035,180		(9,889)			3.096	3.021	MN	73,530	464,400	06/28/2016	05/04/2023

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
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC				2FE	4,980,750	100.8980	5,044,900	5,000,000	4,991,651		6,363			3.470	3.607	AO	41,447	173,500	04/24/2018	04/05/2021
345838-AA-4	FOREST LABORATORIES INC			1,2	2FE	22,482,622	104.4902	22,808,121	21,828,000	22,232,649		(224,404)			5.000	3.870	JD	48,507	1,091,400	11/15/2018	12/15/2021
345838-AE-6	FOREST LABORATORIES INC			1,2	2FE	8,150,508	102.3579	7,574,485	7,400,000	7,525,574		(138,973)			4.875	2.907	FA	136,283	360,750	03/31/2015	02/15/2021
34959J-AF-5	FORTIVE CORP			1,2	2FE	23,024,442	100.2683	22,986,508	22,925,000	22,960,822		(25,462)			2.350	2.234	JD	23,944	538,738	06/20/2017	06/15/2021
34959J-AG-3	FORTIVE CORP			1,2	2FE	56,572,411	102.3897	57,363,829	56,025,000	56,427,858		(58,544)			3.150	3.021	JD	78,435	1,764,788	06/20/2017	06/15/2026
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3FE	1,882,500	105.8750	2,117,500	2,000,000	1,921,049		13,798			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	104.1135	10,827,804	10,400,000	10,435,922		(10,238)			3.900	3.786	MS	102,527	405,600	06/02/2014	03/30/2023
361448-AV-5	GATX CORP			1,2	2FE	24,167,651	100.1169	23,977,998	23,950,000	23,957,316		(45,078)			2.600	2.408	MS	157,405	622,700	02/03/2015	03/30/2020
36155W-AK-2	GCI INC			1,2	4FE	1,246,866	104.5000	1,306,250	1,250,000	1,248,333		253			6.875	6.906	AO	18,142	85,938	05/19/2015	04/15/2025
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC			1,2	4FE	500,000	105.0000	525,000	500,000	500,000					5.500	5.499	AO	5,806	27,500	03/26/2018	04/15/2026
36186C-BY-8	ALLY FINANCIAL INC				2FE	95,413	138.1250	110,500	80,000	93,535		(763)			8.000	5.984	MN	1,067	6,400	05/23/2017	11/01/2031
366651-AB-3	GARTNER INC			1,2	4FE	1,000,000	104.1250	1,041,250	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	102.8202	5,141,010	5,000,000	5,046,778		(34,880)			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	110.2134	16,787,705	15,232,000	15,210,177		2,277			3.750	3.770	MN	72,987	571,200	12/21/2018	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1FE	21,841,668	107.1030	23,654,769	22,086,000	21,885,257		33,299			3.500	3.688	MN	98,774	773,010	11/30/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO			1	2FE	2,945,264	103.6550	2,902,340	2,800,000	2,929,669		(3,519)			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	120.6764	64,532,912	53,476,000	50,647,001		83,289			5.875	6.373	JJ	1,457,407	3,141,715	04/17/2008	01/14/2038
370334-BJ-2	GENERAL MILLS INC			1	2FE	2,959,890	122.9706	3,689,118	3,000,000	2,966,483		871			5.400	5.492	JD	7,200	162,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1,2	2FE	7,967,120	102.1318	8,170,544	8,000,000	7,992,885		3,475			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	102.3029	11,611,379	11,350,000	11,428,921		(35,368)			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	101.1533	5,057,665	5,000,000	5,015,368		(18,286)			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	101.2117	20,242,340	20,000,000	20,069,036		(46,361)			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	100.1944	6,989,561	6,976,000	6,891,902		95,935			2.450	3.914	MN	26,112	170,912	10/23/2018	11/06/2020
37045X-CJ-3	GENERAL MOTORS FINANCIAL COMPANY INC			1	2FE	6,997,270	101.5506	7,108,542	7,000,000	6,998,806		903			3.550	3.564	AO	56,603	248,500	04/05/2018	04/09/2021
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	11,998,269	108.5599	13,053,242	12,024,000	12,002,701		4,433			5.100	5.149	JJ	279,358	306,612	01/14/2019	01/17/2024
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC			1	2FE	14,990,550	102.9198	15,437,970	15,000,000	14,992,124		1,574			3.550	3.572	JJ	255,896	133,125	04/03/2019	07/08/2022
373298-BR-8	GEORGIA-PACIFIC CORPORATION			1	1FE	364,391	141.7495	588,260	415,000	383,548		1,949			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	103.4270	10,342,700	10,000,000	9,975,875		3,636			3.250	3.293	AO	81,250	325,000	03/02/2016	04/01/2026
375558-AZ-6	GILEAD SCIENCES INC			1,2	1FE	15,418,863	106.1248	16,220,114	15,284,000	15,407,127		(14,719)			3.500	3.314	FA	222,892	354,970	04/09/2019	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			1,2	1FE	1,484,458	115.6243	1,751,708	1,515,000	1,485,295		644			4.500	4.633	FA	28,406	68,175	10/12/2018	02/01/2045
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	29,379,151	107.5620	29,842,539	27,744,500	29,300,942		(59,773)			3.650	2.616	MS	337,558	294,300	11/05/2019	03/01/2026
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	39,775,816	103.7904	41,387,460	39,876,000	39,854,206		42,234			2.950	2.947	MS	392,114	512,651	11/26/2019	03/01/2027
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1FE	5,844,615	143.1541	7,515,590	5,250,000	5,731,298		(14,737)			6.375	5.571	MN	42,766	334,688	04/12/2010	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1FE	33,654,232	107.0513	35,673,775	33,324,000	33,619,718		(36,856)			3.625	3.441	MN	154,355	1,207,995	04/01/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1FE	33,647,156	110.1989	37,126,009	33,690,000	33,652,436		3,912			3.875	3.891	MN	166,812	1,305,488	12/21/2018	05/15/2028
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1FE	9,921,736	103.7100	10,344,035	9,974,000	9,929,458		7,722			3.000	3.109	JD	24,935	204,467	03/18/2019	06/01/2024
378272-AV-0	GLENCORE FUNDING LLC			1,2	2FE	17,940,780	108.9161	19,604,898	18,000,000	17,944,563		3,783			4.875	4.917	MS	265,688	438,750	03/05/2019	03/12/2029
37954F-AD-6	GLOBAL PARTNERS LP			1,2	4FE	732,013	103.0000	808,550	785,000	754,252		7,402			7.000	8.329	JD	2,442	54,950	10/21/2015	06/15/2023
380355-AD-9	GOEASY LTD		C	1,2	3FE	970,429	101.8750	988,188	970,000	970,419		(9)			5.375	5.367	N/A	4,924		11/19/2019	12/01/2024
38141E-C2-3	GOLDMAN SACHS & CO			1,2	1FE	4,086,303	105.4973	4,358,093	4,131,000	4,095,170		7,105			3.850	4.062	JJ	76,429	159,044	10/04/2018	07/08/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	14,939,527	107.0426	14,968,837	13,984,000	14,667,314		(272,212)			5.750	3.280	JJ	350,668	402,040	02/19/2019	01/24/2022
38141G-VU-5	GOLDMAN SACHS GROUP INC			2	1FE	4,892,100	100.6909	5,034,545	5,000,000	4,951,553		35,811			2.625	3.386	AO	24,063	131,250	04/25/2018	04/25/2021
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2,5	1FE	3,620,225	103.2017	3,612,060	3,500,000	3,615,333		(4,892)			3.272	2.530	MS	29,266		10/10/2019	09/29/2025
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	1FE	7,903,040	104.3742	8,349,936	8,000,000	7,910,861		7,821			3.500	3.685	MN	35,000	280,000	04/24/2019	11/16/2026
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	9,817,100	122.6130	12,261,300	10,000,000	9,820,934		3,662			5.150	5.279	MN	55,792	515,000	12/13/2018	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	1FE	24,438,950	108.2893	29,238,111	27,000,000	24,534,846		80,347			4.017	4.757	AO	183,778	1,084,590	10/26/2018	10/31/2038
382388-AL-0	GOODRICH CORP				2FE	10,042,295	133.5291	15,355,847	11,500,000	10,326,798		28,689			7.000	8.077	AO	169,944	805,000	08/14/2001	04/15/2038
382388-AW-6	GOODRICH CORP			1	2FE	21,417,037	100.4366	20,335,398	20,247,000	20,271,656		(146,889)			4.875	4.121	MS	329,014	987,041	03/28/2011	03/01/2020
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1,2	3FE	427,644	104.2500	432,638	415,000	426,278		(606)			5.000	4.721	MN	1,787	20,750	12/06/2017	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1,2	3FE	1,245,811	103.7500	1,291,688	1,245,000	1,245,749		(98)			4.875	4.863	MS	17,871	60,694	12/06/2017	03/15/2027
384802-AC-8	W W GRAINGER INC			1,2	1FE	25,119,590	103.5348	25,883,700	25,000,000	25,112,303		(2,657)			3.750	3.722	MN	119,792	937,500	07/29/2016	05/15/2046
386088-AF-5	GRAND METROPOLITAN INVESTMENT CORPORATIO				1FE	7,212,420	115.3112	6,918,672	6,000,000	6,260,793		(86,799)			8.000	6.216	MS	141,333	480,000	09/24/2003	09/15/2022
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3FE	1,080,000	107.5000	1,161,000	1,080,000	1,080,000					4.750	4.749	JJ	26,505		06/11/2019	07/15/2027
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO			1,2	3FE	141,750	104.3750	156,563	150,000	143,138		1,287			4.125	5.253	FA	2,338	6,188	11/29/2018	08/15/2024
389284-AA-8	GRAY ESCROW INC			1,2	4FE	500,000	111.2500	556,250	500,000	500,000					7.000	7.000	MN	4,472	34,903	11/01/2018	05/15/2027
389375-AJ-5	GRAY TELEVISION INC			1,2	4FE	3,001,233	106.3750	3,207,206	3,015,000	3,001,845		1,535			5.875	5.955	JJ	81,677	177,131	01/09/2019	07/15/2026
389375-AK-2	GRAY TELEVISION INC			1,2	4FE	448,894	103.6250	466,313	450,000	449,308		124			5.125	5.161	AO	4,869	23,063	09/28/2016	10/15/2024

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
39121J-A*-1	GREAT RIVER ENERGY				1	4,353,489	103.2606	4,495,438	4,353,489	4,353,489					5.810	5.805	JJ	126,469	252,938	08/13/2009	07/01/2021
40049J-BB-2	GRUPO TELEVISA SAB		C	1,2	2FE	30,047,066	107.6947	32,308,410	30,000,000	30,034,166		(5,004)			4.625	4.603	JJ	581,979	1,387,500	12/10/2015	01/30/2026
40052V-AA-2	GRUPO BIMBO SAB DE CV		C	1	2FE	3,535,631	101.2110	3,265,067	3,226,000	3,254,618		(56,576)			4.875	3.054	JD	437	239,912	09/12/2014	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2FE	68,388,895	104.4504	71,339,623	68,300,000	68,351,434		(10,455)			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	105.0000	1,050,000	1,000,000	1,000,000					5.625	5.624	MS	18,750	56,250	08/17/2017	09/01/2025
404119-BR-9	HCA INC			1	3FE	1,778,639	110.5000	1,966,900	1,780,000	1,778,361		316			5.375	5.396	FA	39,865	95,675	07/02/2018	02/01/2025
404119-BT-5	HCA INC			1,2	2FE	12,011,927	112.0000	11,951,520	10,671,000	11,955,339		(56,588)			5.250	3.025	JD	24,899	280,114	10/16/2019	06/15/2026
404119-BU-2	HCA INC			1,2	2FE	11,703,874	107.8750	11,879,195	11,012,000	11,662,051		(41,823)			4.500	3.494	FA	187,204	247,770	07/10/2019	02/15/2027
404119-BW-8	HCA INC			1,2	3FE	1,620,351	115.5000	1,871,100	1,620,000	1,620,325		(26)			5.875	5.872	FA	39,656	47,852	01/18/2019	02/01/2029
404119-BX-6	HCA INC			1,2	2FE	4,974,850	106.0000	5,300,000	5,000,000	4,976,006		1,156			4.125	4.187	JD	9,167	104,844	06/05/2019	06/15/2029
404121-AH-8	HCA INC			1,2	3FE	992,500	111.5000	1,115,000	1,000,000	993,518		818			5.375	5.492	MS	17,917	54,944	10/11/2018	09/01/2026
404121-AJ-4	HCA INC			1,2	3FE	1,107,650	114.2500	1,268,175	1,110,000	1,107,875		225			5.625	5.653	MS	20,813	63,825	01/17/2019	09/01/2028
40415R-AS-4	HD SUPPLY INC			1,2	3FE	2,350,000	106.0000	2,491,000	2,350,000	2,350,000					5.375	5.374	AO	26,666	127,716	10/01/2018	10/15/2026
404280-AF-6	HSBC HOLDINGS PLC		C		1FE	6,776,155	138.3081	8,049,531	5,820,000	6,456,134		(32,806)			7.625	6.337	MN	54,239	443,775	08/25/2005	05/17/2032
40470#-AA-1	HANNON ARMSTRONG				2	12,003,283	107.3187	12,881,770	12,003,283	12,003,283					4.760	4.760	MON	39,678	571,355	12/19/2017	01/06/2039
40624@-AX-8	HALLMARK CARDS, INC.			1	2	23,900,000	108.9391	26,036,434	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				2FE	6,486,409	111.7265	5,967,312	5,341,000	5,603,403		(97,089)			8.875	6.639	JD	39,501	474,014	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GENERAL, INC.			1	2FE	5,596,450	117.0966	6,089,023	5,200,000	5,406,188		(20,145)			7.200	6.528	FA	156,000	374,400	05/22/2006	08/01/2027
413875-AE-5	HARRIS CORPORATION				2FE	9,950,300	118.6217	11,862,170	10,000,000	9,982,559		2,603			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	135.8663	13,607,010	10,015,000	10,206,969		(4,914)			6.150	5.984	JD	27,374	615,923	09/30/2015	12/15/2040
413875-AR-6	HARRIS CORP			1,2	2FE	48,826,719	106.4302	52,007,117	48,865,000	48,835,597		3,045			3.832	3.841	AO	332,890	1,872,507	07/10/2015	04/27/2025
413875-AT-2	HARRIS CORP			1,2	2FE	11,798,528	124.3439	13,926,517	11,200,000	11,784,470		(11,841)			5.054	4.696	AO	100,631	566,048	10/16/2018	04/27/2045
413875-AW-5	HARRIS CORP			1,2	2FE	10,347,200	111.3843	11,138,430	10,000,000	10,321,589		(25,611)			4.400	3.938	JD	19,556	440,000	03/12/2019	06/15/2028
415864-AM-9	HARSCO CORP			1,2	3FE	525,000	106.2500	557,813	525,000	525,000					5.750	5.751	JJ	15,429		06/12/2019	07/31/2027
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2FE	6,494,540	136.7756	8,890,414	6,500,000	6,497,155		570			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	101.0189	6,566,229	6,500,000	6,502,456		(1,912)			3.150	3.119	MN	26,163	204,750	05/08/2014	05/15/2021
42280#-AF-6	THE HEICO COMPANIES LLC			1	2	2,300,000	102.5396	2,358,412	2,300,000	2,300,000					3.450	3.449	MN	9,698	79,350	08/26/2016	11/17/2023
42280#-AG-4	THE HEICO COMPANIES LLC				2	7,100,000	103.0468	7,316,322	7,100,000	7,100,000					3.720	3.720	MN	32,281	264,120	08/26/2016	11/17/2028
423012-AA-1	HEINEKEN NV		C	1	2FE	54,112,680	102.8284	55,527,336	54,000,000	54,032,906		(13,229)			3.400	3.371	AO	459,000	1,836,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV		C	1	2FE	22,954,584	101.4458	23,535,426	23,200,000	23,113,384		24,959			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	105.8375	13,785,334	13,025,000	13,116,211		(9,805)			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	111.5114	5,575,570	5,000,000	5,287,852		(5,842)			4.350	3.998	MS	55,583	217,500	10/11/2017	03/29/2047
42704L-AA-2	HERC HOLDINGS INC			1,2	4FE	1,798,650	105.2500	1,889,238	1,795,000	1,798,479		(171)			5.500	5.468	JJ	47,169		07/12/2019	07/15/2027
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP			1,2	3FE	1,500,000	104.0000	1,560,000	1,500,000	1,500,000					5.625	5.623	FA	31,875	88,125	11/17/2017	02/15/2026
431475-AB-8	HILL-ROM HOLDINGS INC			1,2	3FE	481,250	103.7500	518,750	500,000	484,177		2,617			5.000	5.722	FA	9,444	25,000	11/16/2018	02/15/2025
431475-AD-4	HILL-ROM HOLDINGS INC			1,2	3FE	1,180,925	102.7500	1,197,038	1,165,000	1,180,447		(478)			4.375	4.172	MS	14,441		09/26/2019	09/15/2027
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	963,684	101.7500	976,800	960,000	962,480		(458)			4.250	4.188	MS	13,600	40,800	08/11/2017	09/01/2024
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	1,500,000	105.2500	1,578,750	1,500,000	1,500,000					5.125	5.124	MN	12,813	76,875	04/10/2018	05/01/2026
432891-AH-2	HILTON WORLDWIDE FINANCE LLC			1,2	3FE	1,520,000	102.8750	1,563,700	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	106.1250	992,269	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	104.3750	1,565,625	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	103.2500	1,564,238	1,515,000	1,515,000					4.375	4.374	AO	13,993	66,281	01/19/2018	10/15/2025
437076-AT-9	HOME DEPOT INC			1,2	1FE	4,980,820	100.9242	5,046,210	5,000,000	4,997,686		1,851			3.950	3.992	MS	58,153	197,500	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC			1,2	1FE	23,270,310	102.5407	23,840,713	23,250,000	23,252,333		(3,013)			4.400	4.386	AO	255,750	1,023,000	06/08/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1,2	1FE	21,212,228	106.9101	22,536,649	21,080,000	21,215,097		(32,192)			3.750	3.569	FA	298,633	790,500	12/11/2018	02/15/2024
437076-BV-3	HOME DEPOT INC			1	1FE	9,972,600	103.2942	10,329,420	10,000,000	9,981,128		8,041			3.250	3.341	MS	108,333	239,236	11/27/2018	03/01/2022
437076-BW-1	HOME DEPOT INC			1,2	1FE	13,903,820	111.6606	15,632,484	14,000,000	13,912,408		8,022			3.900	3.984	JD	37,917	546,000	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC			1,2	1FE	4,026,287	123.4256	4,781,508	3,874,000	4,023,786		(2,501)			4.500	4.264	JD	12,106	174,330	01/03/2019	12/06/2048
443510-AF-9	HUBBELL INC			1	2FE	7,879,040	103.8243	8,305,944	8,000,000	7,966,177		11,028			3.625	3.782	MN	37,056	290,000	11/09/2010	11/15/2022
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC.			1	2FE	30,000,000	109.8046	32,941,393	30,000,000	30,000,000					4.690	4.649	JD	58,625	1,407,000	09/18/2015	12/16/2025
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4FE	1,000,000	110.7500	1,107,500	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	102.9007	25,725,175	25,000,000	24,988,913		4,124			3.300	3.318	FA	311,667	825,000	08/28/2015	08/15/2022
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2FE	17,393,626	106.8592	17,979,060	16,825,000	17,373,569		(20,057)			3.875	3.265	MS	217,323	229,109	11/21/2019	03/01/2026
448055-AJ-2	HUSKY ENERGY INC		C	1,2	2FE	14,231,013	103.4126	14,167,526	13,700,000	13,861,578		(75,107)			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	105.2120	36,982,018	35,150,000	35,803,882		(147,818)			4.000	3.503	AO	296,822	1,406,000	10/22/2014	04/15/2024
448055-AP-8	HUSKY ENERGY INC		C	1,2	2FE	24,145,999	107.7100	25,958,110	24,100,000	24,144,387		(1,612)			4.400	4.375	AO	223,862	618,567	04/08/2019	04/15/2029
44919*-AC-2	I-595 EXPRESS LLC				1PL	12,210,515	103.5152	12,639,742	12,210,515	12,210,515					3.310	3.310	MJSD	102,165	301,641	09/30/2015	12/31/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
449253-AB-9	IAA SPINCO INC			1,2	4FE	1,012,962	106.2500	1,020,000	960,000	1,009,337		(3,625)			5.500	4.091	JD	2,347	27,720	09/03/2019	06/15/2027
44929@-AN-4	ICRE REIT HOLDINGS			1	2	8,072,960	106.1991	8,495,927	8,000,000	8,068,068		(4,892)			3.660	3.530	JJ	143,147	146,400	03/29/2019	07/05/2027
44986U-AD-1	INEOS GROUP HOLDINGS SA		C	1,2	4FE	1,975,000	102.5000	2,050,000	2,000,000	1,984,490		2,951			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	105.5000	1,582,500	1,500,000	1,500,000					5.000	4.999	AO	15,833	75,000	09/14/2016	10/15/2026
451102-BX-4	ICAHN ENTERPRISES LP			1,2	3FE	725,000	102.3750	742,219	725,000	725,000					5.250	5.251	MN	2,009		12/09/2019	05/15/2027
45167R-AE-4	IDEX CORP			1,2	2FE	21,723,560	101.7097	22,376,134	22,000,000	21,967,465		32,607			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	103.0390	27,995,696	27,170,000	27,298,900		(72,531)			4.200	3.907	JD	50,717	1,141,140	03/10/2015	12/15/2021
45168D-B#-0	IDEXX LABORATORIES, INC.			1	2	25,000,000	102.1888	25,547,191	25,000,000	25,000,000					3.250	3.249	FA	313,715	812,500	11/14/2014	02/12/2022
45174H-BE-6	IHEARTCOMMUNICATIONS INC			1,2	4FE	355,000	104.5000	370,975	355,000	355,000					5.250	5.250	FA	7,455		08/01/2019	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC			1,2	4FE	290,956	102.5000	297,250	290,000	290,955		(1)			4.750	4.707	JJ	1,492		12/19/2019	01/15/2028
451866-SX-6	ILLINOIS CENTRAL RAILROAD COMPANY			2	1FE	10,105,200	127.8202	12,782,020	10,000,000	10,100,316		1,241			7.700	7.623	MS	226,722	770,000	08/12/1997	09/15/2096
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1FE	9,268,812	104.7219	9,928,683	9,481,000	9,276,334		4,074			3.750	3.877	JJ	177,769	355,538	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1FE	5,881,415	108.3211	6,390,945	5,900,000	5,884,144		1,615			3.850	3.888	MN	29,025	227,150	04/30/2018	05/15/2028
45672B-A*-8	INFORMA PLC		C	1	2	12,800,000	103.1488	13,203,041	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	1	2	3,300,000	104.5207	3,449,182	3,300,000	3,300,000					3.930	3.929	JJ	60,162	129,690	12/01/2017	01/14/2025
45672B-C*-6	INFORMA PLC		C	1	2	10,000,000	105.5676	10,556,758	10,000,000	10,000,000					4.130	4.129	JJ	191,586	413,000	01/04/2018	01/14/2028
45685E-AJ-5	VOYA FINANCIAL INC			1	2FE	11,599,100	126.8467	12,684,670	10,000,000	11,576,143		(22,957)			5.700	4.597	JJ	262,833	285,000	05/08/2019	07/15/2043
456873-AB-4	INGERSOLL-RAND LUXEMBOURG FINANCE SA		C	1,2	2FE	18,961,810	104.8489	19,921,291	19,000,000	18,979,495		3,820			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE SA		C	1,2	2FE	18,963,854	104.6280	19,573,806	18,708,000	18,958,256		(5,598)			3.500	3.252	MS	181,883	245,420	12/09/2019	03/21/2026
45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO LTD			1	2FE	32,594,348	106.8813	33,620,582	31,456,000	31,956,365		(134,185)			4.250	3.753	JD	59,417	1,336,880	04/20/2015	06/15/2023
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			2	4FE	350,000	106.7500	373,625	350,000	350,000					5.750	5.751	FA	5,311		09/16/2019	02/01/2028
458140-AS-9	INTEL CORP			1,2	1FE	43,752,632	108.0931	44,647,855	41,305,000	43,072,471		(303,216)			3.700	2.829	JJ	645,276	1,528,285	12/06/2017	07/29/2025
458140-AU-4	INTEL CORP			1,2	1FE	12,896,132	102.3306	13,975,290	13,657,000	12,992,167		86,324			2.600	3.453	MN	41,426	355,082	04/03/2019	05/19/2026
458140-BD-1	INTEL CORP			1,2	1FE	11,993,001	103.7672	12,447,913	11,996,000	11,994,237		374			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	124.8354	18,725,310	15,000,000	15,571,596		(79,145)			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	124.3693	24,873,860	20,000,000	21,665,568		(40,421)			6.000	5.342	MN	153,333	1,200,000	10/12/2018	11/15/2041
460146-CJ-0	INTERNATIONAL PAPER CO			1,2	2FE	27,924,430	105.2097	29,458,716	28,000,000	27,963,358		7,411			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	2,844,180	109.8303	3,294,909	3,000,000	2,848,128		3,047			4.800	5.167	JD	6,400	144,000	10/05/2018	06/15/2044
460146-CL-5	INTERNATIONAL PAPER CO			1,2	2FE	45,272,619	106.5450	48,695,327	45,704,000	45,433,880		38,698			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	117.4161	5,870,805	5,000,000	4,890,469		4,414			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	102.3735	15,376,500	15,020,000	14,980,346		5,077			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	112.5000	731,250	650,000	650,000					6.250	6.252	JJ	18,733	32,613	09/17/2018	01/15/2027
46132B-AD-1	INVERSIONES ALSACIA SA		C	9	6Z	(22,267)	2.5000	16,646	665,832	16,646	9,987				8.000	0.000	JD		15,106	12/17/2014	12/31/2018
46266T-AA-6	IQVIA INC			1,2	3FE	1,153,900	105.7500	1,191,803	1,127,000	1,153,344		(556)			5.000	4.550	MN	7,200	16,830	11/21/2019	05/15/2027
46284V-AC-5	IRON MOUNTAIN INC			1,2	3FE	500,000	102.8750	514,375	500,000	500,000					4.875	4.874	MS	7,177	24,375	09/06/2017	09/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1,2	3FE	862,338	101.5000	873,915	861,000	862,307		(30)			4.875	4.855	MS	13,059		09/20/2019	09/15/2029
465685-AD-7	ITC HOLDINGS CORP			1	2FE	26,003,770	129.2436	32,634,009	25,250,000	25,833,406		(17,578)			6.375	6.152	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AJ-4	ITC HOLDINGS CORP			1,2	2FE	10,268,100	104.4937	10,449,370	10,000,000	10,160,480		(35,425)			3.650	3.236	JD	16,222	365,000	10/06/2016	06/15/2024
46590X-AA-4	JBS USA LUX SA			1,2	3FE	1,780,000	111.0000	1,942,500	1,750,000	1,779,356		(644)			6.500	6.335	AO	24,014	56,875	04/23/2019	04/15/2029
46590X-AB-2	JBS USA LUX SA			1,2	3FE	300,000	107.0000	321,000	300,000	300,000					5.500	5.500	JJ	6,646		07/23/2019	01/15/2030
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	104.8850	9,859,190	9,400,000	9,387,895		5,477			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	107.0096	5,350,480	5,000,000	5,001,400		(311)			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	128.1021	6,917,513	5,400,000	5,478,612		(1,545)			4.850	4.748	FA	109,125	261,900	10/31/2018	02/01/2044
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	23,038,550	104.3593	24,002,639	23,000,000	23,021,474		(4,077)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	15,819,000	107.9326	16,189,890	15,000,000	15,561,182		(87,837)			3.900	3.127	JJ	269,750	487,500	04/10/2019	07/15/2025
46625H-NX-4	JPMORGAN CHASE & CO			2	1FE	4,994,850	100.3277	5,016,385	5,000,000	4,999,134		1,026			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	104.8813	19,796,345	18,875,000	18,338,797		73,465			3.300	3.808	AO	155,719	622,875	11/15/2018	04/01/2026
466313-A@-2	JABIL INC.			1	2	15,116,180	106.5481	15,875,669	14,900,000	15,050,074		(38,663)			4.900	4.586	JJ	338,685	730,100	04/03/2018	07/14/2023
46647D-AA-1	JACK OHIO FINANCE LLC			1,2	4FE	63,000	101.8750	64,181	63,000	63,000					6.750	6.747	MN	543	32,669	11/01/2016	11/15/2021
46647P-AA-4	JPMORGAN CHASE & CO			1,2,5	1FE	5,571,900	117.4269	7,045,614	6,000,000	5,580,575		7,299			4.260	4.711	FA	91,590	255,600	10/30/2018	02/22/2048
46659*-AB-3	JM FAMILY ENTERPRISES, INC.			1	2	14,549,250	107.4041	16,110,622	15,000,000	14,593,559		44,309			3.540	3.960	MN	354,000		03/29/2019	11/01/2027
469814-A*-8	JACOBS ENGINEERING GROUP INC.			1	2	27,900,000	107.8061	30,077,913	27,900,000	27,900,000					4.270	4.269	MN	175,390	1,191,330	02/09/2018	05/08/2025
469815-AH-7	JACOBS ENTERTAINMENT INC			1,2	4FE	962,010	106.0000	954,000	900,000	953,609		(8,401)			7.875	5.952	FA	29,531	35,438	05/22/2019	02/01/2024
47009L-AC-9	JAGGED PEAK ENERGY LLC			1,2	4FE	1,242,000	103.1250	1,280,813	1,242,000	1,242,000					5.875	5.873	MN	12,161	72,968	04/25/2018	05/01/2026
47032@-AL-5	JAMES CAMPBELL COMPANY LLC			1	2	7,700,000	103.8249	7,994,518	7,700,000	7,700,000					3.490	3.491	JD	746	268,730	04/13/2016	09/30/2023
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1FE	8,575,000	101.9887	8,745,531	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	100.6845	46,351,116	46,036,000	46,137,516		(406,711)			5.000	4.080	MS	581,844	2,301,800	12/23/2016	03/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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-AE-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2FE	24,808,117	102.2475	25,561,875	25,000,000	24,944,063		45,736			4.250	4.449	MS	354,167	1,062,500	12/23/2016	03/01/2021
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2FE	56,500,572	106.2366	60,034,303	56,510,000	56,504,644		(34)			3.900	3.900	FA	838,703	2,203,890	12/23/2016	02/14/2026
48126B-AA-1	JPMORGAN CHASE & CO			1	1FE	16,763,992	135.4527	20,676,855	15,265,000	16,726,825		(37,167)			5.400	4.697	JJ	400,706	824,310	10/11/2018	01/06/2042
48250N-AB-1	KFC HOLDING CO.			1,2	3FE	2,727,725	105.7500	2,908,125	2,750,000	2,730,409		2,462			5.250	5.381	JD	12,031	144,375	11/27/2018	06/01/2026
48274@-AA-4	KWIK TRIP			1	2PL	5,295,701	98.4280	5,212,455	5,295,701	5,295,701					3.900	3.900	FMAN	21,227	204,240	10/23/2014	02/24/2035
483007-AJ-9	KAISER ALUMINUM CORP			1,2	3FE	465,000	102.5000	476,625	465,000	465,000					4.625	4.626	MS	2,091		11/19/2019	03/01/2028
48666K-AR-0	KB HOME			1	3FE	1,736,906	112.3750	1,944,088	1,730,000	1,733,140		(1,019)			7.500	7.421	MS	38,204	129,750	10/09/2015	09/15/2022
48667Q-AN-5	NK KAZMUNAYGAZ AO		C		2FE	9,850,000	109.8750	10,987,500	10,000,000	9,866,078		15,485			4.750	4.971	AO	95,000	573,688	12/17/2018	04/19/2027
487836-AT-5	KELLOGG COMPANY			1	2FE	35,606,488	140.2166	38,657,717	27,570,000	32,975,002		(345,762)			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	101.7124	48,313,390	47,500,000	47,512,708		(13,535)			4.000	3.971	JD	84,444	1,900,000	09/10/2013	12/15/2020
49337W-AC-4	KEYSPAN CORPORATION			1	2FE	9,188,750	137.3101	11,259,428	8,200,000	8,829,082		(37,220)			8.000	6.981	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	1FE	23,072,004	99.7075	23,315,602	23,384,000	23,152,100		31,187			2.742	2.907	FA	242,227	641,189	06/20/2017	08/15/2026
49446R-AV-1	KIMCO REALTY CORP			1,2	2FE	4,941,600	97.7095	4,885,475	5,000,000	4,942,064		464			3.700	3.765	AO	62,694		08/15/2019	10/01/2049
494550-AL-0	KINDER MORGAN ENERGY PARTNERS, L.P.			1	2FE	13,537,732	136.2591	17,018,762	12,490,000	13,173,164		(34,041)			7.750	7.065	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	103.0124	10,368,198	10,065,000	10,028,019		11,008			3.450	3.575	FA	131,181	347,243	02/16/2017	02/15/2023
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	9,780,825	109.4981	11,094,347	10,132,000	9,788,268		7,443			5.000	5.255	MS	168,867	506,600	01/30/2019	03/01/2043
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	7,888,608	114.0167	9,194,307	8,064,000	7,899,414		3,251			5.400	5.553	MS	145,152	435,456	12/13/2016	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1,2	2FE	7,838,168	119.8476	8,633,821	7,204,000	7,829,829		(8,339)			5.550	4.940	JD	33,319	399,822	04/18/2019	06/01/2045
49456B-AP-6	KINDER MORGAN INC			1,2	2FE	19,924,400	108.8983	21,779,660	20,000,000	19,937,019		7,044			4.300	4.346	MS	286,667	860,000	03/01/2018	03/01/2028
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2FE	3,207,270	127.7818	3,833,454	3,000,000	3,176,813		(4,452)			6.500	5.992	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL INC				2FE	26,549,275	100.3350	22,575,375	22,500,000	22,570,385		(642,120)			5.375	2.463	FA	473,672	1,209,375	09/13/2013	02/10/2020
50076Q-AE-6	KRAFT FOODS GROUP INC				2FE	9,869,950	107.1674	10,716,740	10,000,000	9,870,927		2,776			5.000	5.095	JD	37,500	500,000	09/20/2018	06/04/2042
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	11,035,050	103.1598	11,110,310	10,770,000	10,897,755		(49,969)			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	100.0021	10,970,230	10,970,000	10,571,904		54,078			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	108.1512	5,407,560	5,000,000	4,792,287		3,761			5.200	5.505	JJ	119,889	260,000	10/15/2018	07/15/2045
50077L-AS-5	KRAFT HEINZ FOODS CO			1,2	2FE	24,386,626	105.1416	25,444,267	24,200,000	24,352,447		(35,990)			4.000	3.799	JD	43,022	968,000	02/12/2019	06/15/2023
501044-BT-7	KROGER CO. (THE)			1	2FE	5,540,100	133.6114	6,680,570	5,000,000	5,311,992		(22,989)			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	137.0469	10,813,000	7,890,000	9,065,370		(86,580)			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	100.1404	15,021,060	15,000,000	15,008,168		(211,893)			6.150	4.686	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CN-9	THE KROGER CO			1,2	2FE	7,169,184	115.7468	8,073,339	6,975,000	7,163,364		(5,117)			5.400	5.182	JJ	173,678	376,650	09/24/2018	07/15/2040
501044-CS-8	THE KROGER CO			1,2	2FE	22,910,800	105.5449	24,275,327	23,000,000	22,964,561		9,180			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	101.0626	4,042,504	4,000,000	4,001,685		(1,635)			3.300	3.257	JJ	60,867	132,000	04/09/2014	01/15/2021
501044-DC-2	KROGER CO			1,2	2FE	16,214,501	104.7280	17,433,023	16,646,000	16,259,693		52,465			3.500	3.927	FA	242,754	526,383	04/29/2019	02/01/2026
501044-DE-8	KROGER CO			1,2	2FE	41,850,605	100.1873	43,582,477	43,501,000	42,136,102		171,414			2.650	3.157	AO	243,364	690,034	11/14/2019	10/15/2026
501044-DL-2	KROGER CO			1,2	2FE	6,958,210	112.3010	7,861,070	7,000,000	6,961,478		3,268			4.500	4.575	JJ	145,250	158,375	01/07/2019	01/15/2029
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC				2PL	4,912,846	95.7318	4,703,158	4,912,846	4,912,846					3.580	3.580	FMAN	18,077	173,897	01/21/2015	05/24/2035
501797-AN-4	L BRANDS INC			1	3FE	405,815	94.7500	409,320	432,000	409,323		2,115			5.250	6.081	FA	9,450	22,680	05/23/2018	02/01/2028
50200R-AA-1	LHMC FINCO SARL		C	1,2	4FE	849,225	105.5000	927,345	879,000	856,025		4,659			7.875	8.667	JD	2,115	72,613	06/26/2018	12/20/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2FE	19,271,469	117.6381	22,141,843	18,822,000	19,261,558		(9,172)			5.250	5.079	JJ	455,649	988,155	09/26/2018	07/15/2043
513272-AB-0	LAMB WESTON HOLDINGS INC			1,2	3FE	890,000	106.2500	956,250	900,000	891,060		1,060			4.875	5.048	MN	7,313	43,875	01/15/2019	11/01/2026
516806-AD-8	LAREDO PETROLEUM - DALLAS INC			1,2	4FE	469,075	97.0000	460,750	475,000	472,239		1,239			5.625	5.932	JJ	12,320	26,719	06/07/2017	01/15/2022
516806-AE-6	LAREDO PETROLEUM INC			1,2	4FE	763,200	93.7500	745,313	795,000	778,088		4,556			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	101.8988	15,284,820	15,000,000	14,872,004		45,490			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	104.6024	24,790,769	23,700,000	23,809,404		(21,206)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
524678-AY-1	KOHLS CORP				2	5,554,633	122.4690	5,963,308	4,869,239	5,192,184		(35,317)			7.500	6.330	MON	16,231	362,550	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1FE	2,617,190	118.6322	2,698,883	2,275,000	2,376,453		(21,529)			6.875	5.637	FA	65,169	156,406	03/31/2003	02/01/2024
526057-CT-9	LENNAR CORP			1,2	3FE	265,950	109.2500	294,975	270,000	267,006		380			5.250	5.457	JD	1,181	14,175	03/30/2017	06/01/2026
526057-CV-4	LENNAR CORP			1,2	3FE	445,910	108.2500	481,713	445,000	445,737		(87)			5.000	4.971	JD	989	22,250	07/13/2017	06/15/2027
527298-BM-4	LEVEL 3 FINANCING INC			1,2	3FE	993,750	104.0000	1,040,000	1,000,000	995,158		674			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	114.1774	5,708,870	5,000,000	4,877,507		2,669			4.850	5.025	FA	101,042	242,500	12/13/2018	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2FE	6,662,330	112.6775	7,515,589	6,670,000	6,662,435		106			4.500	4.507	JD	13,340	153,410	06/04/2019	06/15/2049
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO				6Z	130,201	98.0200	124,246	126,756	124,246	(4,771)	(603)			9.500	8.815	JD	535	11,236	12/16/2019	06/30/2023
532457-AM-0	ELI LILLY AND COMPANY				1FE	1,998,216	123.9160	2,044,614	1,650,000	1,779,409		(20,048)			7.125	5.433	JD	9,797	117,563	03/29/2004	06/01/2025
532457-BA-5	ELI LILLY AND CO			1	1FE	5,770,325	130.8853	7,198,692	5,500,000	5,714,963		(7,570)			5.550	5.203	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BP-2	ELI LILLY AND CO			1,2	1FE	4,865,750	104.8272	5,241,360	5,000,000	4,888,253		13,099			3.100	3.446	MN	19,806	155,000	04/05/2018	05/15/2027
532457-BV-9	ELI LILLY AND CO			1,2	1FE	4,989,305	107.6920	5,381,369	4,997,000	4,989,960		655			3.375	3.393	MS	49,658	95,099	02/20/2019	03/15/2029
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2FE	7,409,361	114.2500	8,251,214	7,222,069	7,373,498		(14,694)			5.875	5.543	JAJO	101,360	555,990	06/09/2016	07/05/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
534187-BA-6	LINCOLN NATIONAL CORP			1	2FE	11,298,101	142.0822	12,781,715	8,996,000	11,233,586		(61,465)			7.000	5.038	JD	27,988	629,720	12/12/2018	06/15/2040
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS LLC			1,2	4FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					5.875	5.874	MN	9,792	58,750	10/13/2016	11/01/2024
536797-AC-7	LITHIA MOTORS INC			1,2	3FE	1,057,763	105.0000	1,055,250	1,005,000	1,016,916		(20,611)			5.250	3.115	FA	21,984	52,763	12/14/2017	08/01/2025
539830-AD-1	LOCKHEED MARTIN CORPORATION				1FE	7,302,100	140.8340	9,154,210	6,500,000	7,115,692		(20,754)			7.200	6.265	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORPORATION				1FE	18,292,850	127.9251	19,188,765	15,000,000	16,683,025		(223,126)			7.750	5.578	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP			1	1FE	15,885,035	135.8786	21,601,980	15,898,000	15,892,108		884			6.150	6.154	MS	325,909	977,727	12/18/2006	09/01/2036
539830-BC-2	LOCKHEED MARTIN CORP			1,2	1FE	3,884,607	109.6183	4,686,182	4,275,000	3,944,484		15,165			3.600	4.299	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1FE	2,148,310	110.5079	2,106,281	1,906,000	2,146,830		(1,480)			3.800	3.066	MS	24,143		10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1FE	1,981,260	118.5405	2,370,810	2,000,000	1,983,843		651			4.500	4.571	MN	11,500	90,000	11/16/2015	05/15/2036
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.		C		2PL	19,997,117	110.5562	22,108,058	19,997,117	19,997,117					5.230	5.231	AO	177,213	883,261	12/14/2018	10/31/2033
543859-AL-6	LOCKHEED MARTIN CORP				1FE	12,199,330	122.6744	12,267,440	10,000,000	11,025,436		(162,571)			7.625	5.391	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY (				1FE	17,890,227	116.9373	19,289,977	16,496,000	16,894,719		(86,261)			7.650	6.933	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES, INC.				2FE	8,114,440	127.3468	8,634,113	6,780,000	7,541,513		(73,795)			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	123.4886	1,852,329	1,500,000	1,547,372		(1,680)			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	100.1600	29,321,840	29,275,000	29,274,442		(60,003)			4.625	4.632	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CV-7	LOWES CO INC			1,2	2FE	9,417,713	102.9307	9,006,436	8,750,000	8,876,790		(75,144)			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	105.1480	7,360,360	7,000,000	6,975,402		3,835			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	114.1313	3,823,399	3,350,000	3,333,697		5,720			8.190	8.398	AO	68,591	274,365	06/09/1999	09/12/2022
552081-AD-3	LYONDELLBASELL INDUSTRIES NV		C	1,2	2FE	1,315,000	106.2880	1,397,687	1,315,000	1,315,000					6.000	5.998	MN	10,082	78,900	07/17/2012	11/15/2021
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	2,305,000	109.8750	2,532,619	2,305,000	2,305,000					6.000	5.998	MS	40,722	138,300	11/20/2014	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL			1,2	3FE	649,250	105.5000	738,500	700,000	654,633		5,383			4.625	5.812	MS	10,792	32,375	01/07/2019	09/01/2026
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	3FE	500,000	111.0000	555,000	500,000	500,000					5.500	5.500	AO	5,806	14,132	03/27/2019	04/15/2027
55305B-AQ-4	M/I HOMES INC			1,2	3FE	1,131,966	105.0000	1,186,500	1,130,000	1,131,487		(223)			5.625	5.596	FA	26,484	63,563	10/17/2017	08/01/2025
553358-AA-6	MEPT EDGEMOOR OPERATING, L.P.			1	2	5,600,000	104.3019	5,840,907	5,600,000	5,600,000					3.430	3.430	JD	1,067	192,080	05/25/2016	06/29/2023
55336V-AL-4	MPLX LP			1,2	2FE	6,192,149	107.5558	7,120,194	6,620,000	6,199,475		6,875			5.200	5.661	MS	114,747	344,240	12/12/2018	03/01/2047
55336V-AM-2	MPLX LP			1,2	2FE	2,839,296	101.8241	3,258,371	3,200,000	2,850,971		11,113			4.500	5.450	AO	30,400	144,000	12/12/2018	04/15/2038
55336V-AS-9	MPLX LP			1,2	2FE	4,999,600	109.5300	5,476,500	5,000,000	4,999,485		(71)			4.800	4.801	FA	90,667	180,000	12/12/2018	02/15/2029
55336V-AT-7	MPLX LP			1,2	2FE	4,891,700	113.4857	5,674,285	5,000,000	4,892,977		1,272			5.500	5.651	FA	103,889	206,250	12/12/2018	02/15/2049
55342U-AG-9	MPT OPERATING PARTNERSHIP, L.P			1,2	3FE	1,500,000	105.7500	1,586,250	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	104.7500	1,131,300	1,080,000	1,080,238		(30)			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	108.0000	810,000	750,000	750,000					5.375	5.375	MN	5,151	40,313	05/15/2018	05/15/2027
55354G-AH-3	MSCI INC			1,2	3FE	1,235,000	101.3750	1,251,981	1,235,000	1,235,000					4.000	4.000	MN	7,410		11/18/2019	11/15/2029
55616X-AN-7	MACY'S RETAIL HOLDINGS INC			1,2	2FE	5,993,940	100.8438	6,050,628	6,000,000	5,998,746		1,167			3.450	3.471	JJ	95,450	207,000	12/07/2015	01/15/2021
55880#-AA-3	MADRID BIDCO LLC				2PL	17,176,276	106.0665	18,218,267	17,176,276	17,176,276					4.520	4.520	MJSD	175,925	520,501	06/28/2018	12/31/2030
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1FE	36,946,262	107.5517	37,573,186	34,935,000	36,229,640		(212,457)			4.150	3.401	AO	362,451	1,449,803	08/11/2016	10/01/2025
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				2PL	11,071,757	106.9820	11,844,782	11,071,757	11,071,757					4.560	4.562	JJ	246,826	388,471	09/19/2018	09/30/2025
565849-AB-2	MARATHON OIL CORP			1	2FE	5,201,500	126.8721	6,343,605	5,000,000	5,133,218		(6,520)			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	101.5568	10,460,350	10,300,000	10,064,681		77,149			2.800	3.655	MN	48,067	288,400	09/09/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP			1,2	2FE	19,954,200	105.6290	21,125,800	20,000,000	19,973,274		4,354			3.850	3.878	JD	64,167	770,000	06/01/2015	06/01/2025
565849-AP-1	MARATHON OIL CORP			1,2	2FE	2,625,375	108.6014	2,715,035	2,500,000	2,618,966		(6,409)			4.400	3.651	JJ	50,722		07/16/2019	07/15/2027
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2FE	1,470,521	108.9408	1,767,020	1,622,000	1,473,562		2,922			4.750	5.427	MS	22,685	77,045	12/17/2018	09/15/2044
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2FE	4,697,869	104.6036	5,247,963	5,017,000	4,727,679		28,629			3.800	4.650	AO	47,662	190,646	12/13/2018	04/01/2028
570535-AT-1	MARKEL CORP			1,2	2FE	6,013,968	115.7985	6,994,229	6,040,000	6,014,203		236			5.000	5.028	MN	34,394	151,000	05/15/2019	05/20/2049
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC			1,2	3FE	500,000	102.3750	511,875	500,000	500,000					4.750	4.751	MS	5,938		09/17/2019	01/15/2028
571676-AA-3	MARS INC			1,2	1FE	6,628,684	102.2577	6,824,679	6,674,000	6,633,224		4,541			2.700	2.826	AO	45,050	91,100	05/16/2019	04/01/2025
571676-AD-7	MARS INC			1,2	1FE	5,992,500	111.3780	6,682,680	6,000,000	5,992,704		204			3.875	3.884	AO	58,125	117,542	03/26/2019	04/01/2039
57169*-AR-8	MARS, INCORPORATED			1	1	7,500,000	103.6281	7,772,109	7,500,000	7,500,000					3.340	3.339	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2FE	5,019,419	102.6507	5,132,535	5,000,000	5,010,137		(3,923)			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	100.7639	4,030,556	4,000,000	4,020,458		(37,319)			3.375	2.412	AO	28,500	135,000	01/14/2015	10/15/2020
571903-AM-5	MARRIOTT INTERNATIONAL INC			1,2	2FE	6,657,021	101.5999	6,786,873	6,680,000	6,672,745		3,882			3.125	3.188	AO	44,069	208,750	11/10/2015	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL INC			1,2	2FE	17,273,380	100.9629	17,451,437	17,285,000	17,282,461		2,059			2.875	2.888	MS	165,648	496,944	09/21/2015	03/01/2021
571903-AP-8	MARRIOTT INTERNATIONAL INC			1,2	2FE	5,003,050	106.2185	5,310,925	5,000,000	5,002,258		(328)			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	103.5373	37,273,428	36,000,000	35,918,996		11,145			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	104.0672	9,358,763	8,993,000	8,974,568		1,975			3.500	3.530	JD	13,989	314,755	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2FE	6,859,840	104.9010	8,392,080	8,000,000	6,882,319		17,464			4.250	5.204	JD	15,111	340,000	09/26/2018	12/15/2047
57636Q-AB-0	MASTERCARD INC			1	1FE	8,352,539	106.0416	8,801,453	8,300,000	8,338,210		(8,247)			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	104.3697	3,131,091	3,000,000	2,905,876		11,901			2.950	3.466	MN	9,833	88,500	03/15/2018	11/21/2026

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
576360-AJ-3	MASTERCARD INC			1,2	1FE	4,988,300	108.2645	5,413,225	5,000,000	4,990,253		1,076			3.500	3.528	FA	60,764	175,000	02/26/2018	02/26/2028
576485-AE-6	MATADOR RESOURCES CO			1,2	4FE	1,030,100	100.5000	1,035,150	1,030,000	1,030,091		(8)			5.875	5.871	MS	17,818	64,547	10/01/2018	09/15/2026
577081-AY-8	MATTEL INC			1,2	4FE	21,339,810	98.5000	21,670,000	22,000,000	21,743,096		73,039			3.150	3.532	MS	204,050	693,000	11/18/2013	03/15/2023
577778-AT-0	MACYS RETAIL HOLDINGS INC				2FE	68,926	104.6701	65,157	62,250	63,162		(416)			9.500	7.510	AO	1,248	5,914	08/08/2000	04/15/2021
579780-AH-0	MCCORMICK & CO INC			1,2	2FE	22,030,860	102.3785	20,301,657	19,830,000	20,181,359		(264,657)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EL-4	MCDONALDS CORP			1	2FE	6,361,320	102.2660	6,135,960	6,000,000	6,099,269		(69,663)			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	100.6273	4,025,092	4,000,000	3,998,549		1,507			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	107.3717	22,017,641	20,506,000	21,093,173		(90,917)			3.700	3.156	JJ	318,242	758,722	02/09/2018	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	32,664,494	118.9796	38,510,127	32,367,000	32,624,154		(11,002)			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	120.8130	12,081,300	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	104.1680	5,628,197	5,403,000	5,356,530		13,296			3.350	3.633	AO	45,250	181,001	10/29/2018	04/01/2023
581557-BE-4	MCKESSON CORP			1,2	2FE	53,772,321	105.1640	55,894,666	53,150,000	53,450,568		(70,327)			3.796	3.640	MS	594,063	2,017,574	09/11/2015	03/15/2024
58155Q-AD-5	MCKESSON CORP			1,2	2FE	12,999,315	102.2790	12,600,773	12,320,000	12,440,363		(128,068)			4.750	3.651	MS	195,067	585,200	10/29/2015	03/01/2021
58155Q-AG-8	MCKESSON CORP			1,2	2FE	12,262,690	101.4704	12,176,448	12,000,000	12,087,947		(28,170)			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	100.1837	1,222,241	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	100.9152	2,871,037	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	101.7687	2,880,054	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	103.3476	3,090,093	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	104.4910	3,233,996	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	104.8248	3,286,257	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	103.9330	3,466,166	3,335,000	3,335,000					3.633	3.633	MN	15,482	121,161	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP			1	1FE	4,670,000	109.4236	5,110,082	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	111.1222	5,339,422	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
585055-AZ-9	MEDTRONIC INC			1,2	1FE	48,919,000	102.2741	50,216,583	49,100,000	49,034,258		19,049			2.750	2.793	AO	337,563	1,350,250	02/01/2017	04/01/2023
585055-BC-9	MEDTRONIC INC			1,2	1FE	12,974,780	105.9710	13,776,230	13,000,000	12,988,809		2,418			3.625	3.647	MS	138,757	471,250	02/20/2014	03/15/2024
585055-BS-4	MEDTRONIC INC			1	1FE	4,948,250	107.1500	5,357,500	5,000,000	4,957,486		7,296			3.500	3.681	MS	51,528	175,000	09/24/2018	03/15/2025
58506Y-AJ-1	MEDSTAR HEALTH INC			1	1FE	3,150,000	103.2858	3,253,503	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	101.8318	3,660,853	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	99.1655	3,252,628	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	99.3904	4,214,153	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	100.9081	4,439,959	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	100.6289	6,178,614	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	102.7459	3,904,344	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1FE	6,442,269	106.0300	6,728,664	6,346,000	6,434,051		(8,218)			3.350	3.128	AO	53,148	106,296	04/03/2019	04/01/2027
589331-AC-1	MERCK & CO., INC.				1FE	1,049,850	120.3921	1,203,921	1,000,000	1,020,220		(2,736)			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	126.0217	1,490,837	1,183,000	1,249,872		(6,317)			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	126.0399	3,201,413	2,540,000	2,620,164		(6,804)			5.950	5.497	JD	12,594	151,130	02/24/2004	12/01/2028
58933Y-AJ-4	MERCK & CO INC			1	1FE	6,987,338	118.3319	7,691,574	6,500,000	6,946,629		(11,847)			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	110.7086	5,535,430	5,000,000	5,012,189		(300)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1FE	27,730,891	114.2990	31,921,425	27,928,000	27,736,409		5,518			3.900	3.951	MS	344,911	544,596	04/02/2019	03/07/2039
58933Y-AX-3	MERCK & CO INC			1,2	1FE	9,943,800	108.0738	10,807,380	10,000,000	9,947,715		3,915			3.400	3.467	MS	107,667	170,000	03/05/2019	03/07/2029
58942H-AA-9	MERCY HEALTH			1	1FE	28,000,000	102.8652	28,802,256	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	110.6131	17,449,217	15,775,000	15,775,000					4.302	4.302	JJ	339,320	365,712	12/10/2018	07/01/2028
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	750,000	106.7500	800,625	750,000	750,000					5.125	5.124	JD	2,669	38,438	09/21/2017	06/06/2027
59001K-AD-2	MERITOR INC			1,2	3FE	1,565,000	102.5000	1,604,125	1,565,000	1,565,000					6.250	6.248	FA	36,951	97,813	02/10/2014	02/15/2024
59022C-AJ-2	BANK OF AMERICA CORP			1	2FE	29,703,700	134.9004	40,470,120	30,000,000	29,778,001		8,646			6.110	6.181	JJ	773,933	1,833,000	02/13/2007	01/29/2037
59156R-BG-2	METLIFE INC			1	1FE	6,632,096	123.9352	7,194,438	5,805,000	6,620,275		(11,822)			4.875	3.960	MN	37,733	141,497	05/29/2019	11/13/2043
59156R-BL-1	METLIFE INC			1	1FE	18,441,032	121.4255	20,112,920	16,564,000	18,397,778		(43,254)			4.721	4.016	MJSD	34,755	586,490	05/29/2019	12/15/2044
59156R-BN-7	METLIFE INC			1	1FE	3,140,312	115.0370	3,532,786	3,071,000	3,139,531		(782)			4.050	3.910	MS	41,459	62,188	05/29/2019	03/01/2045
59284M-AA-2	MEXICO CITY AIRPORT TRUST		C	1,2	2FE	13,351,111	104.4380	14,010,358	13,415,000	13,370,252		5,839			4.250	4.306	AO	96,607	570,138	09/26/2016	10/31/2026
594457-BT-9	DTE GAS CO			1	1FE	2,900,472	127.7292	3,831,876	3,000,000	2,928,230		3,717			5.700	5.964	MS	50,350	171,000	11/29/2005	03/15/2033
594918-BJ-2	MICROSOFT CORP			1,2	1FE	4,930,600	105.7558	5,287,790	5,000,000	4,945,474		8,324			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	109.4654	20,426,244	18,660,000	18,771,326		(5,317)			3.450	3.401	FA	255,720	643,770	09/07/2016	08/08/2036
594918-BZ-6	MICROSOFT CORP			1,2	1FE	5,850,482	117.9490	6,381,041	5,410,000	5,813,910		(17,684)			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	122.2798	9,406,985	7,693,000	7,674,038		366			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	118.2964	2,097,395	1,773,000	1,779,087		(69)			4.250	4.228	MN	12,559	75,353	12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1FE	7,032,071	111.0568	7,820,620	7,042,000	7,032,775		182			3.950	3.958	FA	115,900	278,159	01/23/2017	08/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
595620-AT-2	MIDAMERICAN ENERGY CO			1,2	1FE	9,991,100	109.1002	10,910,020	10,000,000	9,991,439		339			3.650	3.661	AO	77,056	279,833	01/07/2019	04/15/2029
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2FE	11,974,706	105.0838	12,569,073	11,961,000	11,973,168		(1,538)			3.900	3.872	AO	116,620	259,155	04/02/2019	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2FE	46,930,910	107.8983	50,712,201	47,000,000	46,937,951		7,041			4.625	4.643	AO	543,438	1,207,639	03/07/2019	04/01/2029
615394-AM-5	MOOG INC			1,2	3FE	390,000	101.7500	396,825	390,000	390,000					4.250	4.250	JD	829		12/06/2019	12/15/2027
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		D	1	3	15,000,000	100.4647	15,069,707	15,000,000	15,000,000					3.170	3.169	AO	84,533	475,500	09/07/2016	10/27/2023
617446-8C-6	MORGAN STANLEY			1	1FE	10,194,400	108.2004	10,820,040	10,000,000	10,134,054		(21,324)			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	143.6611	2,873,222	2,000,000	2,136,775		(6,971)			7.250	6.434	AO	36,250	145,000	07/29/2003	04/01/2032
61744Y-AH-1	MORGAN STANLEY				1FE	29,899,400	101.7703	30,531,090	30,000,000	29,934,405		21,809			2.750	2.846	MN	96,250	825,000	04/03/2019	05/19/2022
61744Y-AR-9	MORGAN STANLEY			1,2,5	1FE	24,924,750	117.8554	29,463,850	25,000,000	24,929,589		3,217			4.457	4.479	AO	213,565	1,114,250	09/21/2018	04/22/2039
61746B-DJ-2	MORGAN STANLEY			1	1FE	11,447,445	104.4890	12,047,582	11,530,000	11,468,384		18,333			3.750	3.932	FA	151,331	432,375	11/08/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1FE	6,323,319	106.1282	6,513,088	6,137,000	6,254,891		(24,883)			3.875	3.394	AO	40,956	237,809	02/22/2017	04/29/2024
61746B-ED-4	MORGAN STANLEY				1FE	9,935,966	101.1345	10,100,303	9,987,000	9,967,133		10,178			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	106.2579	23,908,028	22,500,000	22,333,336		20,300			3.625	3.746	JJ	364,766	815,625	02/13/2017	01/20/2027
617482-V9-2	MORGAN STANLEY				1FE	18,174,250	147.4428	22,116,420	15,000,000	18,088,212		(73,584)			6.375	4.862	JJ	417,031	956,250	10/19/2018	07/24/2042
61945C-AE-3	MOSAIC CO			1,2	2FE	16,209,170	118.4917	18,366,214	15,500,000	16,201,214		(7,956)			5.625	5.283	MN	111,406	773,438	07/23/2019	11/15/2043
624758-AE-8	MUELLER WATER PRODUCTS INC			1,2	3FE	750,000	105.2500	789,375	750,000	750,000					5.500	5.500	JD	1,833	41,250	06/07/2018	06/15/2026
626717-AH-5	MURPHY OIL CORP			1,2	3FE	350,000	105.3837	368,843	350,000	350,000					6.875	6.873	FA	9,090	24,063	08/12/2016	08/15/2024
626738-AE-8	MURPHY OIL USA INC			1,2	3FE	405,000	105.6250	427,781	405,000	405,000					4.750	4.750	MS	5,771		09/04/2019	09/15/2029
628530-AV-9	MYLAN INC			1	2FE	7,552,896	101.3452	8,107,616	8,000,000	7,660,027		102,095			3.125	4.641	JJ	115,278	250,000	08/05/2014	01/15/2023
62886E-AS-7	NCR CORP			1,2	4FE	475,000	102.3750	486,281	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	124.6367	4,985,468	4,000,000	4,477,900		(84,375)			8.250	5.407	MN	55,000	330,000	06/24/2003	11/01/2024
62912X-AF-1	NGPL PIPECO LLC			1,2	2FE	445,000	106.3750	473,369	445,000	445,000					4.875	4.874	FA	8,195	21,694	07/25/2017	08/15/2027
62913T-AJ-1	NGL ENERGY PARTNERS LP			1,2	4FE	250,000	100.0000	250,000	250,000	250,000					7.500	7.497	MN	3,125	18,750	08/11/2017	11/01/2023
62913T-AN-2	NGL ENERGY PARTNERS LP			2	4FE	400,000	96.7500	387,000	400,000	400,000					7.500	7.500	AO	6,333	15,500	04/04/2019	04/15/2026
629377-CC-4	NRG ENERGY INC			1,2	3FE	1,000,000	108.7500	1,087,500	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	108.7500	543,750	500,000	500,000					5.750	5.749	JJ	13,257	28,750	11/30/2017	01/15/2028
629377-CH-3	NRG ENERGY INC			1,2	3FE	590,000	108.2500	638,675	590,000	590,000					5.250	5.249	JD	1,377	18,155	05/07/2019	06/15/2029
62972@-AB-8	NSF INTERNATIONAL INC.			1	1FE	7,711,704	108.1301	8,326,016	7,700,000	7,711,543		(161)			3.650	3.630	MN	39,035	281,050	03/29/2019	05/11/2028
631005-BB-0	NARRAGANSETT ELECTRIC CO			1	1FE	25,008,800	100.4128	25,103,200	25,000,000	25,000,247		(1,190)			4.534	4.527	MS	333,753	1,133,500	03/18/2010	03/15/2020
632525-AS-0	NATIONAL AUSTRALIA BANK LTD		C	2	2FE	4,670,000	103.5475	4,835,668	4,670,000	4,670,000					3.933	3.933	FA	76,019		07/29/2019	08/02/2034
63618E-AM-3	NATIONAL FUEL GAS COMPANY				2FE	4,879,850	113.4959	5,674,795	5,000,000	4,973,085		7,599			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	103.9032	4,260,031	4,100,000	4,172,031		(26,831)			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	102.7447	11,782,762	11,468,000	11,502,451		(10,463)			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	105.6248	7,953,547	7,530,000	7,471,091		11,842			3.900	4.094	JD	13,052	293,670	12/13/2018	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	17,344,911	106.8699	18,241,623	17,069,000	17,261,689		(30,736)			4.000	3.772	MN	87,242	682,760	11/29/2018	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	46,296,760	105.0813	49,913,618	47,500,000	46,508,242		120,904			3.600	3.945	JD	76,000	1,710,000	12/21/2018	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	3,943,320	104.4503	4,178,012	4,000,000	3,954,844		5,019			3.500	3.668	AO	29,556	140,000	09/12/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	15,133,800	110.2901	16,543,515	15,000,000	15,128,345		(7,153)			4.300	4.176	AO	136,167	559,000	04/15/2019	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2FE	9,858,700	120.5226	12,052,260	10,000,000	9,862,500		2,923			4.800	4.890	AO	101,333	504,000	09/18/2018	10/15/2048
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	14,912,146	105.3919	16,064,887	15,243,000	14,976,441		40,379			3.250	3.585	MN	82,566	495,398	09/13/2018	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	17,549,334	103.1863	17,913,142	17,360,000	17,478,094		(27,963)			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	101.0778	12,128,325	11,999,000	11,997,507		620			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	103.5369	6,988,741	6,750,000	6,764,855		(1,772)			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	106.2464	36,113,151	33,990,000	33,638,575		37,155			3.400	3.548	FA	462,264	1,155,660	04/06/2018	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	9,973,700	108.9058	10,890,580	10,000,000	9,976,306		2,245			3.900	3.932	MN	65,000	391,083	11/01/2018	11/01/2028
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	2,884,103	118.8868	3,440,584	2,894,000	2,884,117		15			4.300	4.321	MS	36,641	77,776	01/28/2019	03/15/2049
63860U-AK-6	NATIONSTAR MORTGAGE LLC			1,2	4FE	547,256	100.2500	572,929	571,500	565,429		3,701			6.500	7.260	JJ	18,574	38,854	05/08/2014	07/01/2021
63860U-AL-4	NATIONSTAR MORTGAGE LLC			1,2	4FE	95,971	100.1250	100,125	100,000	98,594		516			6.500	7.144	JD	542	6,500	01/17/2014	06/01/2022
63938C-AE-8	NAVIENT CORP			1	3FE	884,978	113.2500	1,002,263	885,000	885,084		(19)			7.250	7.246	MS	17,110	64,163	09/19/2016	09/25/2023
63938C-AF-5	NAVIENT CORP			1	3FE	999,580	108.5000	1,085,000	1,000,000	1,000,025		(9)			6.500	6.499	JD	2,889	65,000	03/02/2017	06/15/2022
63938C-AJ-7	NAVIENT CORP			1	3FE	1,491,961	110.0000	1,562,000	1,420,000	1,491,625		(336)			6.750	5.789	JD	4,260	39,825	12/17/2019	06/15/2026
63946B-AG-5	NBCUNIVERSAL MEDIA LLC			1	1FE	11,489,500	137.6445	13,764,450	10,000,000	11,442,145		(37,544)			5.950	4.855	AO	148,750	595,000	09/20/2018	04/01/2041
641062-AE-4	NESTLE HOLDINGS INC			1,2	1FE	44,730,010	106.8750	48,197,419	45,097,000	44,787,843		47,946			3.500	3.634	MS	425,290	1,578,395	10/30/2018	09/24/2025
641062-AF-1	NESTLE HOLDINGS INC			1,2	1FE	35,808,567	109.5381	39,413,999	35,982,000	35,827,716		15,053			3.625	3.683	MS	351,449	1,304,348	09/17/2018	09/24/2028
64110L-AN-6	NETFLIX INC			1	3FE	1,239,375	102.2500	1,308,800	1,280,000	1,244,288		4,148			4.375	4.848	MN	7,156	56,000	10/23/2018	11/15/2026
64110L-AT-3	NETFLIX INC			1	3FE	1,500,000	110.6250	1,659,375	1,500,000	1,500,000					5.875	5.874	MN	11,260	88,125	04/23/2018	11/15/2028
64110L-AV-8	NETFLIX INC			1,2	3FE	300,000	101.5000	304,500	300,000	300,000					4.875	4.874	JD	2,681		10/22/2019	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
644188-BF-0	NEW ENGLAND POWER CO			1,2	1FE	4,752,749	104.6375	5,006,904	4,785,000	4,754,204		607			3.800	3.838	JD	13,132	181,830	11/30/2017	12/05/2047
64716#-AC-1	New Mexico Gas Company, Inc			1	2Z	12,000,000	100.0000	12,000,000	12,000,000	12,000,000					3.240	3.240	JD	12,960		12/10/2019	12/15/2034
64716#-AD-9	New Mexico Gas Company, Inc			1	2Z	7,700,000	100.0000	7,700,000	7,700,000	7,700,000					3.720	3.720	JD	9,548		12/10/2019	12/15/2049
65120F-AB-0	NEWCREST FINANCE PTY LTD		C	1	2FE	15,995,760	116.3974	18,872,674	16,214,000	16,001,748		5,988			5.750	5.857	MN	119,128	932,305	01/24/2019	11/15/2041
651229-AQ-9	NEWELL RUBBERMAID INC			1,2	3FE	54,362,083	102.7777	55,189,569	53,698,000	54,090,767		(75,080)			4.000	3.828	JD	178,993	2,147,920	02/02/2017	12/01/2024
651229-AS-5	NEWELL RUBBERMAID INC			1,2	3FE	2,990,580	100.1153	3,003,459	3,000,000	2,994,207		867			3.900	3.937	MN	19,500	117,000	10/14/2015	11/01/2025
651229-AV-8	NEWELL RUBBERMAID INC			1,2	3FE	28,127,824	103.9263	28,277,307	27,209,000	27,713,459		(152,760)			3.850	3.440	AO	261,887	1,047,547	03/27/2017	04/01/2023
651229-AW-6	NEWELL RUBBERMAID INC			1,2	3FE	12,361,504	104.2145	12,438,001	11,935,000	12,236,348		(43,926)			4.200	3.961	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	106.0363	6,000,594	5,659,000	5,704,823		(5,510)			3.550	3.421	MN	33,482	200,895	01/12/2018	05/01/2027
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2FE	10,801,656	104.0633	11,240,918	10,802,000	10,801,723		67			3.250	3.250	AO	87,766	172,607	04/10/2019	04/01/2026
65341X-AA-6	NEXSTAR BROADCASTING INC			1,2	4FE	1,000,000	104.2500	1,042,500	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	104.0000	332,800	320,000	320,000					4.500	4.499	MS	4,240	14,400	09/18/2017	09/15/2027
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3FE	346,513	104.0000	358,800	345,000	346,386		(126)			4.250	4.147	JJ	7,494		08/06/2019	07/15/2024
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3FE	290,000	100.8283	292,402	290,000	290,000					3.875	3.875	AO	3,059		09/19/2019	10/15/2026
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4FE	750,000	105.2500	789,375	750,000	750,000					5.625	5.625	JJ	20,859		06/19/2019	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	1FE	12,781,532	107.6047	14,731,083	13,690,000	12,860,279		20,246			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	1FE	20,292,353	113.1070	22,665,512	20,039,000	20,264,762		(11,744)			4.278	4.171	AO	214,317	857,268	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	1FE	25,968,771	105.1470	27,401,308	26,060,000	25,987,331		13,769			3.508	3.572	AO	228,546	914,185	09/11/2018	10/01/2024
65463P-AH-0	NIPSCO CAPITAL MARKETS, INC.				2FE	5,001,504	107.0873	5,327,593	4,975,000	4,981,598		(2,089)			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	114.7500	1,669,613	1,455,000	1,636,872		(5,149)			6.625	5.561	MN	12,317	96,394	06/15/2017	05/15/2039
655044-AQ-8	NOBLE ENERGY INC			1,2	2FE	19,996,400	100.8415	20,168,300	20,000,000	19,996,574		174			3.250	3.252	AO	162,500		09/24/2019	10/15/2029
655044-AR-6	NOBLE ENERGY INC			1,2	2FE	12,507,040	100.7208	13,093,704	13,000,000	12,508,626		1,586			4.200	4.430	AO	136,500		10/30/2019	10/15/2049
65548P-AF-3	NORBORD INC		C	1,2	3FE	483,063	104.0000	499,200	480,000	482,914		(149)			5.750	5.649	JJ	14,337		06/20/2019	07/15/2027
655664-AH-3	NORDSTROM, INC.				2FE	22,787,262	120.8604	25,569,226	21,156,000	21,996,677		(74,344)			6.950	6.321	MS	432,934	1,470,342	06/22/2004	03/15/2028
655844-AJ-7	NORFOLK SOUTHERN CORPORATION			1	2FE	42,871	131.4128	48,623	37,000	39,829		(291)			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	172.6605	49,916,151	28,910,000	29,671,310		1,405			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	121.7861	1,172,800	963,000	886,681		5,660			5.640	6.797	MN	6,638	54,313	05/17/2005	05/17/2029
655855-FA-7	SOUTHERN RAILWAY CO				1FE	3,240,811	103.5296	2,702,123	2,610,000	2,639,345		(61,596)			9.750	7.182	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	SOUTHERN RAILWAY CO				2FE	19,394,093	154.8252	29,633,543	19,140,000	19,367,243		(2,323)			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	101.3840	13,342,134	13,160,000	13,261,082		(30,954)			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	102.9864	23,944,338	23,250,000	23,863,036		(118,803)			3.150	2.562	JJ	337,706	732,375	10/04/2016	01/15/2025
664675-AE-5	NORTHEASTERN UNIVERSITY			1	1FE	925,000	99.8817	923,906	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	100.6061	1,106,667	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	103.4582	879,395	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	104.5925	3,137,775	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	105.5351	1,456,384	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	111.8069	782,648	700,000	699,096		203			5.800	5.837	JD	3,383	40,600	12/04/2003	12/01/2023
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1FE	7,429,073	111.7073	7,998,243	7,160,000	7,426,621		(2,452)			4.300	4.078	JJ	141,967	153,940	06/12/2019	01/15/2049
665772-CJ-6	NORTHERN STATES POWER CO (MINNESOTA)			1,2	1FE	2,992,143	104.0542	3,378,640	3,247,000	3,004,000		6,595			3.400	3.901	FA	41,706	110,398	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1FE	7,999,442	105.8545	8,553,044	8,080,000	8,003,447		1,632			3.600	3.655	MS	85,648	290,880	09/06/2017	09/15/2047
666807-BE-1	NORTHROP GRUMMAN CORP			1	2FE	18,223,600	101.8534	20,370,680	20,000,000	19,743,838		202,370			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	103.9934	19,758,746	19,000,000	18,917,709		21,185			3.250	3.379	FA	257,292	617,500	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP			1	2FE	2,730,260	119.6370	3,110,562	2,600,000	2,719,797		(2,869)			4.750	4.432	JD	10,292	123,500	01/07/2016	06/01/2043
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	12,156,533	104.2670	12,117,389	11,621,500	12,151,796		(4,738)			3.250	2.599	JJ	174,161		12/04/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2FE	1,991,114	111.3692	2,136,061	1,918,000	1,988,243		(1,443)			4.030	3.813	AO	16,318	77,295	11/21/2017	10/15/2047
667748-AF-4	NORTHWEST PIPELINE CORPORATION				2FE	3,984,000	121.1956	4,847,824	4,000,000	3,994,618		731			7.125	7.153	JD	23,750	285,000	11/30/1995	12/01/2025
669771-AS-6	NOVA GAS TRANSMISSION LTD		C		2FE	14,114,440	114.7555	16,065,770	14,000,000	14,031,464		(6,548)			7.875	7.795	AO	275,625	1,102,500	07/29/1993	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP		C	1,2	3FE	1,449,400	103.2500	1,497,125	1,450,000	1,449,615		76			4.875	4.881	JD	5,891	70,688	07/13/2017	06/01/2024
670001-AA-4	NOVELIS CORP			1,2	4FE	1,360,425	104.8750	1,421,056	1,355,000	1,358,246		(581)			6.250	6.187	FA	31,993	84,688	08/16/2016	08/15/2024
670001-AC-0	NOVELIS CORP			1,2	4FE	1,245,000	106.6250	1,327,481	1,245,000	1,245,000					5.875	5.875	MN	9,346	73,144	09/07/2016	09/30/2026
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1FE	17,410,409	104.4724	17,917,017	17,150,000	17,356,167		(25,448)			3.200	3.011	MN	70,124	548,800	11/08/2017	05/15/2027
67059T-AD-7	NUSTAR LOGISTICS LP			1	3FE	1,310,000	103.5000	1,355,850	1,310,000	1,310,000					6.750	6.747	FA	36,844	88,425	08/14/2013	02/01/2021
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3FE	620,000	105.8750	656,425	620,000	620,000					6.000	6.000	JD	3,100	19,530	05/16/2019	06/01/2026
67077M-AB-4	NUTRIEN LTD		C	1	2FE	30,912,110	100.6110	27,164,970	27,000,000	27,144,889		(584,602)			4.875	2.652	MS	332,719	1,316,250	04/09/2013	03/30/2020
67077M-AC-2	NUTRIEN LTD		C	1,2	2FE	18,932,601	104.3400	19,808,949	18,985,000	18,961,619		5,051			3.625	3.657	MS	202,639	688,206	04/08/2014	03/15/2024
67077M-AS-7	NUTRIEN LTD		C	1,2	2FE	2,935,574	117.9891	3,218,743	2,728,000	2,932,900		(2,673)			5.250	4.729	JJ	66,040	71,610	05/02/2019	01/15/2045
67091G-AC-7	OCI NV		C	1,2	3FE	1,410,000	103.7500	1,462,875	1,410,000	1,410,000					5.250	5.249	MN	15,011		10/11/2019	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
674215-AE-8	OASIS PETROLEUM INC			1,2	4FE	2,045,000	98.2500	2,009,213	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	97.0000	1,310,470	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	2FE	6,866,510	101.6704	7,116,928	7,000,000	6,969,381		13,832			3.125	3.340	FA	82,639	218,750	08/15/2011	02/15/2022
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	2FE	19,885,100	102.2926	20,458,520	20,000,000	19,897,134		14,098			3.400	3.491	AO	143,556	680,000	09/11/2018	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	2FE	9,957,900	99.6306	9,963,060	10,000,000	9,970,424		3,746			3.000	3.047	FA	113,333	300,000	11/02/2016	02/15/2027
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	2FE	7,994,480	101.1533	8,092,264	8,000,000	7,994,790		310			3.200	3.211	FA	101,689		08/06/2019	08/15/2026
674599-DA-0	OCCIDENTAL PETROLEUM CORP			1,2	2FE	41,688,186	101.7467	41,176,889	40,470,000	41,095,720		(133,437)			3.450	3.063	JJ	643,810	1,436,685	04/23/2015	07/15/2024
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2FE	2,180,839	121.9202	2,440,842	2,002,000	2,174,721		(5,907)			6.450	5.645	MS	38,021	131,131	12/13/2018	09/15/2036
674599-DJ-1	OCCIDENTAL PETROLEUM CORP			1	2FE	725,039	119.1054	833,738	700,000	723,344		(530)			6.200	5.915	MS	12,779	44,100	05/26/2016	03/15/2040
674599-DL-6	OCCIDENTAL PETROLEUM CORP			1,2	2FE	3,390,150	129.8686	3,896,058	3,000,000	3,383,661		(6,239)			6.600	5.651	MS	58,300	201,000	12/12/2018	03/15/2046
674599-DT-9	OCCIDENTAL PETROLEUM CORP				2FE	15,922,944	124.0254	18,541,797	14,950,000	15,485,595		(39,717)			7.200	6.671	MS	316,940	1,091,350	01/30/2003	03/15/2029
677071-AC-6	HI 6.193 04/01/49				1FE	30,327,250	135.6514	33,912,852	25,000,000	29,848,791		(114,006)			6.193	4.789	AO	387,063	1,548,250	05/28/2015	04/01/2049
67777L-AC-7	OI EUROPEAN GROUP BV		C	1,2	3FE	440,000	100.7500	443,300	440,000	440,000					4.000	4.001	MS	5,182	18,700	12/05/2017	03/15/2023
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1FE	7,500,000	116.0017	8,700,128	7,500,000	7,501,522		(92)			6.210	6.203	JD	38,813	465,750	12/12/2002	12/01/2028
680665-AJ-5	OLIN CORP			1,2	3FE	439,819	104.6250	460,350	440,000	439,863		14			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	101.1250	571,356	565,000	565,000					5.000	5.000	FA	11,771	28,250	01/19/2018	02/01/2030
680665-AL-0	OLIN CORP			1,2	3FE	1,489,956	105.6250	1,573,813	1,490,000	1,489,959		2			5.625	5.625	FA	38,414		07/12/2019	08/01/2029
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.			1	1FE	359,769	112.7770	407,125	361,000	360,797		104			7.000	7.024	MS	8,423	25,270	08/27/2002	09/01/2022
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1FE	11,999,856	109.1443	13,097,316	12,000,000	12,000,175		516			3.700	3.700	MN	56,733	444,000	12/21/2018	11/15/2028
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4FE	744,232	103.7500	830,000	800,000	751,641		6,796			5.000	6.262	AO	8,444	40,000	11/27/2018	10/15/2025
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4FE	620,000	100.6250	623,875	620,000	620,000					4.375	4.376	MN	3,165		11/14/2019	01/15/2028
682680-AV-5	ONEOK INC			1,2	2FE	9,908,600	113.4593	11,345,930	10,000,000	9,910,410		1,810			5.200	5.261	JJ	239,778	260,000	03/11/2019	07/15/2048
68268N-AG-8	ONEOK PARTNERS LP			1,2	2FE	1,801,425	120.1865	2,063,602	1,717,000	1,799,414		(1,968)			6.125	5.725	FA	43,819	105,166	12/12/2018	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2FE	8,876,969	120.6910	10,077,699	8,350,000	8,866,856		(9,780)			6.200	5.715	MS	152,434	517,700	12/12/2018	09/15/2043
683715-AB-2	OPEN TEXT CORP		C	1,2	3FE	635,969	106.7500	645,838	605,000	630,916		(3,720)			5.875	4.740	JD	2,962	35,544	05/02/2019	06/01/2026
68389X-BB-0	ORACLE CORP			1,2	1FE	1,990,774	101.4523	2,058,467	2,029,000	2,001,386		10,613			2.500	3.100	MN	6,482	50,725	01/16/2019	05/15/2022
68389X-BC-8	ORACLE CORP			1,2	1FE	9,907,550	103.9893	10,398,930	10,000,000	9,926,750		11,735			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	111.3557	2,181,458	1,959,000	1,968,238		(452)			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	112.5810	5,629,050	5,000,000	4,688,647		6,491			4.125	4.541	MN	26,354	206,250	10/25/2018	05/15/2045
68389X-BM-6	ORACLE CORP			1,2	1FE	28,850,282	102.1488	31,023,612	30,371,000	29,096,732		166,499			2.650	3.369	JJ	371,117	700,037	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	1FE	10,833,538	105.8060	11,250,352	10,633,000	10,795,852		(18,651)			3.250	3.024	MN	44,156	345,573	12/06/2017	11/15/2027
68389X-BS-3	ORACLE CORP			1,2	1FE	9,984,200	103.7199	10,371,990	10,000,000	9,988,873		2,092			2.950	2.975	MN	37,694	295,000	11/07/2017	11/15/2024
684181-AA-8	ORANGE COGEN FUNDING CORP			1	2FE	1,275,200	105.7132	1,348,055	1,275,200	1,275,200					8.175	8.256	MJSD	4,633	106,762	03/21/1997	03/15/2022
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1,2	4FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000					5.000	4.998	FA	27,361		06/12/2019	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC			1,2	4FE	1,387,420	101.8750	1,410,969	1,385,000	1,387,396		(25)			4.625	4.604	MS	7,651		12/12/2019	03/15/2030
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4FE	3,612,295	104.0000	3,681,600	3,540,000	3,604,217		(5,255)			5.375	4.962	AO	40,169	160,425	08/02/2019	01/15/2025
69318F-AG-3	PBF HOLDING COMPANY LLC			1,2	3FE	1,450,000	106.5000	1,544,250	1,450,000	1,450,000					7.250	7.249	JD	4,672	105,125	12/08/2017	06/15/2025
69318U-AB-1	PBF LOGISTICS LP			1,2	3FE	287,000	103.1250	295,969	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	124.9195	1,249,195	1,000,000	975,371		1,098			5.900	6.161	MN	9,833	59,000	06/28/2004	05/01/2034
69346V-AA-7	PFG ESCROW CORP			1,2	4FE	197,858	106.5000	207,675	195,000	197,810		(48)			5.500	5.149	AO	2,800		11/26/2019	10/15/2027
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1FE	5,052,800	114.5179	5,725,895	5,000,000	5,051,637		(975)			4.150	4.088	JD	9,222	207,500	06/19/2018	06/15/2048
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1FE	6,882,470	95.6730	6,697,110	7,000,000	6,883,309		839			3.000	3.086	AO	67,083		09/03/2019	10/01/2049
693522-AG-9	PQ CORP			1,2	4FE	470,000	103.5000	486,450	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	104.2669	1,949,791	1,870,000	1,906,103		(15,515)			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	103.2704	8,984,525	8,700,000	8,926,779		(81,235)			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	102.7816	36,374,408	35,390,000	36,258,034		(259,958)			3.400	2.588	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	105.2596	46,061,601	43,760,000	44,709,773		(220,706)			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	101.8519	8,809,171	8,649,000	8,362,406		39,208			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	104.7829	8,676,024	8,280,000	8,402,348		(20,853)			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	100.8427	16,128,781	15,994,000	15,984,504		4,720			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	104.3859	10,438,590	10,000,000	9,997,650		390			3.100	3.103	AO	56,833	310,000	10/18/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1FE	3,422,380	105.0655	3,414,629	3,250,000	3,420,942		(1,438)			3.250	2.518	JJ	46,651		12/02/2019	01/22/2028
693627-AJ-0	DUKE ENERGY INDIANA LLC			1	1FE	5,563,400	111.9341	5,596,705	5,000,000	5,102,726		(44,669)			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	143.0973	8,585,838	6,000,000	5,976,466		1,730			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	113.1214	5,656,070	5,000,000	5,000,287		564			8.240	8.239	FA	155,644	412,000	08/20/1992	08/22/2022
695114-BT-4	PACIFICORP			1	1FE	10,279,310	147.1296	15,167,590	10,309,000	10,292,878		1,360			7.700	7.720	MN	101,429	793,793	11/16/2001	11/15/2031
69512E-FF-7	PACIFICORP				1FE	5,000,000	115.7072	5,785,360	5,000,000	5,000,000					8.230	8.227	MS	137,167	411,500	01/20/1993	01/20/2023

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
69512E-FP-5	PACIFICORP				1FE	4,063,320	115.7072	4,628,288	4,000,000	4,016,437		(3,879)			8.230	8.080	MS	109,733	329,200	01/29/1993	01/20/2023
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP			1,2	3FE	555,000	108.0000	599,400	555,000	555,000					6.250	6.248	MN	4,432	21,583	03/18/2019	05/15/2026
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP			1,2	4FE	295,000	106.0000	312,700	295,000	295,000					8.500	8.496	MN	3,204	15,602	03/18/2019	05/15/2027
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2FE	4,997,700	101.3937	5,069,685	5,000,000	4,997,938		238			2.700	2.710	JD	6,375	67,500	06/05/2019	06/14/2024
70109H-AL-9	PARKER HANNIFIN CORP			1,2	2FE	13,857,620	104.5667	14,639,338	14,000,000	13,885,351		21,204			3.300	3.483	MN	51,333	462,000	12/18/2018	11/21/2024
70109H-AM-7	PARKER HANNIFIN CORP			1,2	2FE	21,765,744	110.6821	23,361,671	21,107,000	21,668,977		(28,671)			4.200	3.955	MN	98,499	886,494	07/12/2017	11/21/2034
70137T-AP-0	PARKLAND FUEL CORP		C	1,2	3FE	360,900	107.6250	387,450	360,000	360,858		(42)			5.875	5.835	JJ	10,046		06/26/2019	07/15/2027
701885-AD-7	PARSLEY ENERGY LLC			1,2	3FE	1,017,750	102.7500	1,048,050	1,020,000	1,017,951		346			5.375	5.420	JJ	25,280	54,825	10/11/2018	01/15/2025
701885-AH-8	PARSLEY ENERGY LLC			1,2	3FE	300,000	105.6250	316,875	300,000	300,000					5.625	5.624	AO	3,563	16,875	10/05/2017	10/15/2027
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC			1	1FE	13,379,008	102.2604	13,089,331	12,800,000	12,909,461		(70,429)			3.443	2.857	JJ	220,352	440,704	09/20/2012	07/01/2021
702150-AD-5	PARTY CITY HOLDINGS INC			1,2	5FE	1,580,000	70.5000	1,113,900	1,580,000	1,580,000					6.625	6.625	FA	43,615	104,384	07/26/2018	08/01/2026
70338P-AC-4	PATTERN ENERGY GROUP INC			1,2	3FE	750,000	102.7500	770,625	750,000	750,000					5.875	5.874	FA	18,359	44,063	01/20/2017	02/01/2024
703428-AE-8	PATTERSON COMPANIES INC			1	2	18,750,000	102.7050	19,257,190	18,750,000	18,750,000					3.590	3.590	JD	43,005	682,500	11/10/2011	12/08/2021
705322-AJ-4	PEDERNALES ELECTRIC COOPERATIVE INC.				1FE	5,463,000	110.6267	6,043,537	5,463,000	5,463,000					5.952	5.951	MN	41,548	373,280	10/10/2002	11/15/2022
707569-AS-8	PENN NATIONAL GAMING INC			1,2	4FE	766,325	105.8750	799,356	755,000	763,707		(992)			5.625	5.426	JJ	19,583	42,469	05/12/2017	01/15/2027
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC			1,2	4FE	947,450	105.0000	1,018,500	970,000	954,049		2,001			5.500	5.811	MN	6,817	53,350	07/12/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS, INC.			1	2FE	11,661,300	133.7902	13,379,020	10,000,000	11,092,409		(55,769)			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	125.0602	23,949,028	19,150,000	20,947,768		(53,779)			4.875	4.192	MN	155,594	933,563	04/07/2016	11/01/2040
713448-CG-1	PEPSICO INC			1	1FE	10,057,200	102.7350	10,273,500	10,000,000	10,020,462		(5,967)			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	106.4058	17,024,928	16,000,000	15,987,531		2,722			3.600	3.620	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DY-1	PEPSICO INC			1,2	1FE	29,874,125	105.5762	31,663,358	29,991,000	29,898,124		10,716			3.000	3.045	AO	189,943	899,730	10/27/2017	10/15/2027
713448-EH-7	PEPSICO INC			1	1FE	523,526	130.5423	750,618	575,000	537,021		1,523			5.500	6.171	MN	4,041	31,625	07/18/2007	05/15/2035
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2FE	10,025,000	115.5000	11,550,000	10,000,000	10,026,062		932			5.375	5.338	JJ	232,917	403,125	12/14/2018	01/25/2029
71644E-AE-2	SUNCOR ENERGY INC		C	1	1FE	4,975,500	127.6107	6,380,535	5,000,000	4,990,725		1,065			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	102.6902	36,968,472	36,000,000	36,570,839		(520,331)			5.500	3.949	JJ	880,000	1,980,000	03/11/2014	01/21/2021
71654Q-BU-5	PETROLEOS MEXICANOS		C	1	2FE	22,094,809	100.3924	22,186,720	22,100,000	22,099,428		995			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	114.0445	5,725,034	5,020,000	4,998,910		864			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	109.2924	7,634,074	6,985,000	6,951,714		3,450			3.600	3.664	MS	74,041	257,048	12/21/2018	09/15/2028
71713U-AW-2	PHARMACIA LLC			1	1FE	5,011,023	131.4198	5,769,329	4,390,000	4,713,143		(27,364)			6.600	5.542	JD	24,145	289,740	02/20/2004	12/01/2028
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	1FE	14,962,200	106.5502	15,982,530	15,000,000	14,964,212		2,012			3.500	3.530	JD	43,750	272,708	05/21/2019	06/01/2029
72018Q-AE-1	PIEDMONT NATURAL GAS COMPANY, INC.				1FE	61,402	122.1655	72,078	59,000	60,053		(116)			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	126.7929	8,875,503	7,000,000	7,336,594		(31,195)			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	41,475,203	109.7582	43,283,146	39,435,000	41,076,092		(226,669)			4.450	3.645	JJ	809,184	1,601,110	06/13/2019	01/15/2026
724479-AN-0	PITNEY BOWES INC			1,2	3FE	1,059,777	98.0000	1,102,500	1,125,000	1,076,850		12,654			5.200	7.135	AO	14,625	55,688	09/19/2018	04/01/2023
73651H-AV-3	PORTLAND GENERAL ELECTRIC COMPANY				1FE	5,000,000	109.4526	5,472,630	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	4FE	576,395	107.0000	602,410	563,000	571,142		(1,098)			8.000	7.683	JJ	20,768	45,040	10/09/2015	07/15/2025
737446-AK-0	POST HOLDINGS INC			1,2	4FE	154,994	105.5000	163,525	155,000	154,995		1			5.000	5.000	FA	2,928	8,552	10/16/2017	08/15/2026
737446-AL-8	POST HOLDINGS INC			1,2	4FE	1,081,170	104.6250	1,114,256	1,065,000	1,076,363		(1,888)			5.500	5.259	MS	19,525	58,575	07/13/2017	03/01/2025
737446-AM-6	POST HOLDINGS INC			1,2	4FE	860,024	107.2500	900,900	840,000	856,807		(1,181)			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	107.5000	2,209,125	2,055,000	2,002,732		4,881			5.625	6.026	JJ	53,302	115,594	06/14/2018	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4FE	1,000,000	106.6250	1,066,250	1,000,000	1,000,000					5.500	5.500	JD	2,444	24,750	06/24/2019	12/15/2029
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1FE	24,676,050	112.3583	27,053,631	24,078,000	24,639,366		(14,456)			4.150	3.993	MS	294,220	999,237	06/01/2017	03/15/2043
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2Z	3,469,239	98.6813	3,423,491	3,469,239	3,469,239					3.550	3.551	MJSD	16,529		10/31/2019	05/01/2039
74005P-AY-0	PRAXAIR INC			1	1FE	3,362,483	102.6517	3,059,021	2,980,000	3,040,528		(48,985)			4.050	2.327	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC			1	1FE	11,527,070	101.8287	11,710,301	11,500,000	11,506,302		(3,619)			3.000	2.966	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INCPXYUSUS			1,2	1FE	10,164,864	101.1908	10,422,652	10,300,000	10,267,673		14,747			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	99.7500	399,000	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	209,000	104.5000	218,405	209,000	209,000					9.250	9.248	MN	2,470	25,823	04/20/2016	05/15/2023
742718-DF-3	PROCTER & GAMBLE CO			1	1FE	13,248,935	136.1654	14,842,029	10,900,000	12,927,143		(80,353)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC			1	2	5,648,957	104.1697	5,781,418	5,550,000	5,595,950		(13,693)			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	7,022,715	104.7619	6,257,120	5,972,706	6,079,258		(69,778)			9.360	6.891	JJ	279,523	486,453	11/24/2008	01/01/2021
74275@-AB-7	PRISA II LHC LLC			1	2	2,700,000	105.6061	2,851,366	2,700,000	2,700,000					4.420	4.419	FA	44,421	119,340	01/15/2016	02/17/2026
74275@-AC-5	PRISA II LHC LLC			1	2	5,400,000	106.1441	5,731,784	5,400,000	5,400,000					4.510	4.509	FA	90,651	243,540	01/15/2016	02/17/2027
74340X-AW-1	PROLOGIS LP			1,2	1FE	24,411,003	106.8554	24,127,949	22,580,000	23,732,952		(322,307)			4.250	2.658	FA	362,534	959,650	12/11/2017	08/15/2023
74340X-BE-0	PROLOGIS LP			1,2	1FE	18,804,627	108.1221	20,464,270	18,927,000	18,823,433		15,543			3.750	3.856	MN	118,294	709,763	10/25/2018	11/01/2025
74340X-BH-3	PROLOGIS LP			1,2	1FE	5,952,248	109.7821	6,579,241	5,993,000	5,957,376		3,559			3.875	3.956	MS	68,378	232,229	06/11/2018	09/15/2028
74347@-AB-1	PROSIGHT GLOBAL, INC.			1	2Z	10,000,000	103.4519	10,345,188	10,000,000	10,000,000					6.500	6.497	MN	63,194	650,000	09/16/2014	11/26/2020

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
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED			1	1FE	59,962,420	107.4728	64,376,207	59,900,000	59,926,550		(6,437)			4.379	4.365	AO	655,755	2,623,021	10/21/2013	10/01/2023
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC				1FE	6,217,200	135.9890	7,479,395	5,500,000	6,189,477		(26,316)			5.700	4.625	JD	14,804	313,500	12/10/2018	12/14/2036
744331-AF-6	PRUDENTIAL FUNDING CORPORATION				1FE	10,910,871	114.2858	15,419,440	13,492,000	12,726,299		169,854			6.750	8.564	MS	268,154	910,710	11/21/1994	09/15/2023
744516-AA-3	PUBLIC SERVICE COMPANY OF NORTH CAROLINA				2FE	10,000,000	120.4581	12,045,810	10,000,000	10,000,000					6.990	6.988	JJ	322,317	699,000	01/16/1996	01/15/2026
74460D-AC-3	PUBLIC STORAGE			1,2	1FE	7,865,700	104.0604	7,804,530	7,500,000	7,856,067		(9,633)			3.094	2.395	MS	68,326	38,675	10/31/2019	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1,2	1FE	6,999,860	105.8312	7,408,184	7,000,000	6,999,976		116			3.385	3.385	MN	39,492	130,981	04/10/2019	05/01/2029
74531E-AA-0	PUGET SOUND ENERGY, INC.			1	1FE	11,052,500	127.9569	14,075,259	11,000,000	11,029,000		(1,963)			7.020	6.976	MS	227,370	772,200	09/18/2002	12/01/2027
74733V-AB-6	QEP RESOURCES INC			1,2	3FE	753,828	100.3750	803,000	800,000	777,658		7,265			5.375	6.501	AO	10,750	43,000	06/24/2016	10/01/2022
74733V-AC-4	QEP RESOURCES INC			1,2	3FE	2,153,975	99.2500	2,347,263	2,365,000	2,250,428		29,612			5.250	6.903	MN	20,694	124,163	06/28/2016	05/01/2023
74733V-AD-2	QEP RESOURCES INC			1,2	3FE	300,000	97.5000	292,500	300,000	300,000					5.625	5.623	MS	5,625	16,875	11/06/2017	03/01/2026
74736K-AF-8	QORVO INC			1,2	3FE	1,967,425	106.2500	2,082,500	1,960,000	1,966,706		(651)			5.500	5.437	JJ	49,708	96,562	02/28/2019	07/15/2026
74840L-AA-0	QUICKEN LOANS INC			1,2	3FE	660,000	103.1898	681,053	660,000	660,000					5.750	5.748	MN	6,325	37,950	05/01/2015	05/01/2025
74955D-AB-7	RGS (AEGCO) FUNDING CORPORATION				2FE	1,344,880	107.3790	1,493,759	1,391,109	1,383,238		5,562			9.820	10.347	JD	9,107	136,607	09/05/1990	12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORPORATION				2FE	374,068	107.0000	410,971	384,085	378,610		(1,030)			9.810	11.112	JD	2,512	84,492	08/28/1990	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORPORATION				2FE	3,447,836	107.8169	3,662,135	3,396,624	3,408,585		(4,179)			9.820	9.496	JD	22,237	333,545	06/27/1991	12/07/2022
750236-AU-5	RADIAN GROUP INC			1,2	3FE	463,961	106.0000	487,600	460,000	462,781		(548)			4.500	4.350	AO	5,175	20,700	10/31/2017	10/01/2024
750236-AW-1	RADIAN GROUP INC			1,2	3FE	500,000	105.1250	525,625	500,000	500,000					4.875	4.872	MS	12,661		06/13/2019	03/15/2027
755111-BT-7	RAYTHEON CO			1	1FE	50,301,673	100.9144	53,464,449	52,980,000	52,724,250		314,071			3.125	3.754	AO	349,521	1,655,625	06/02/2011	10/15/2020
756109-AR-5	REALTY INCOME CORP			1,2	1FE	7,256,323	109.2987	7,214,807	6,601,000	7,248,643		(7,681)			4.125	2.489	AO	57,484		12/12/2019	10/15/2026
756109-AW-4	REALTY INCOME CORP			1,2	1FE	17,884,620	106.0183	19,083,294	18,000,000	17,889,841		5,221			3.250	3.326	JD	26,000	286,000	06/12/2019	06/15/2029
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	4,916,000	100.4473	5,022,365	5,000,000	4,934,738		18,738			2.375	2.925	JD	2,309	118,750	04/03/2019	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	65,057,049	101.6971	66,968,557	65,851,000	65,263,556		118,602			2.750	2.961	JD	25,151	1,810,903	07/12/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	37,806,700	101.6874	39,092,704	38,444,000	37,911,390		60,508			3.000	3.206	JD	16,018	1,153,320	06/06/2018	06/26/2027
758202-AK-1	RELX CAPITAL INC			1	2FE	21,058,123	103.4344	22,353,208	21,611,000	21,409,440		67,597			3.125	3.479	AO	142,573	675,344	01/29/2016	10/15/2022
758200-AC-6	REED ELSEVIER CAPITAL INC.				2FE	10,980,400	117.8016	11,780,160	10,000,000	10,409,201		(61,238)			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	106.5142	7,455,994	7,000,000	6,893,774		15,756			3.900	4.196	MN	45,500	273,000	09/11/2018	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1,2	2FE	36,425,285	104.5760	37,904,617	36,246,000	36,411,775		(11,979)			3.600	3.523	FA	543,690	1,157,112	06/27/2019	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1,2	2FE	2,991,117	108.3443	3,245,995	2,996,000	2,991,947		460			4.125	4.145	MS	36,389	123,585	03/09/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP			1,2	2FE	11,988,360	99.9088	11,989,056	12,000,000	11,988,852		492			2.950	2.961	MS	128,817		08/13/2019	09/15/2029
75886A-AQ-1	REGENCY ENERGY PARTNERS LP			1,2	2FE	8,396,773	105.8750	8,345,068	7,882,000	8,127,383		(91,963)			5.000	3.686	AO	98,525	394,100	12/13/2016	10/01/2022
76011Q-AA-7	RENTECH NITROGEN PARTNERS LP			1,2	4Z	387,075	99.5000	388,050	390,000	389,330		490			6.500	6.638	AO	5,352	25,350	10/17/2014	04/15/2021
760759-AP-5	REPUBLIC SERVICES INC			1,2	2FE	1,994,060	103.3458	2,056,581	1,990,000	1,992,906		(1,154)			3.550	3.481	JD	5,887	70,645	01/09/2019	06/01/2022
760759-AR-1	REPUBLIC SERVICES INC			1,2	2FE	6,613,159	101.9491	7,231,250	7,093,000	6,671,254		55,893			2.900	3.946	JJ	102,849	205,697	12/13/2018	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1,2	2FE	14,165,098	105.5722	15,556,064	14,735,000	14,225,876		53,703			3.375	3.885	MN	63,545	497,306	12/21/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2FE	12,234,533	109.9768	13,686,613	12,445,000	12,263,361		17,901			3.950	4.158	MN	62,813	491,578	12/21/2018	05/15/2028
76132F-A*-8	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH			1	2	22,200,000	105.9939	23,530,646	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	1,170,238	85.2500	1,078,413	1,265,000	1,180,521		1,295			5.750	6.275	FA	27,479	72,738	06/17/2016	02/15/2021
761519-BF-3	REVLON ESCROW CORP			1,2	5FE	931,564	48.8750	498,525	1,020,000	927,282		(1,725)	102,065		6.250	8.082	FA	26,563	63,750	11/30/2016	08/01/2024
76169#-AK-9	REYES HOLDINGS LLC PRIV PLACE			1	2PL	15,300,000	106.4171	16,281,822	15,300,000	15,300,000					4.220	4.220	JD	32,283	645,660	11/15/2018	12/13/2023
76169#-AL-7	REYES HOLDINGS, L.L.C.			1	2PL	13,600,000	109.2207	14,854,015	13,600,000	13,600,000					4.410	4.410	JD	29,988	599,760	11/15/2018	12/13/2025
761735-AT-6	REYNOLDS GROUP ISSUER INC			1,2	4FE	510,000	102.3750	522,113	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	133.3389	5,600,234	4,200,000	4,754,131		(50,432)			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	122.5029	20,378,357	16,635,000	10,153,937		1,297			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	104.1129	33,018,365	31,714,000	31,706,289		1,526			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	117.1182	34,109,505	29,124,000	29,576,515		(8,974)			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	102.4742	8,402,884	8,200,000	7,980,945		62,945			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	106.5884	42,957,257	40,302,000	40,878,122		(151,957)			4.100	3.660	AO	413,096	1,652,382	04/24/2017	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2FE	8,501,848	121.2427	8,950,136	7,382,000	8,440,740		(26,178)			5.000	4.053	MS	108,679	369,100	07/25/2017	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC		C	1,2	2FE	45,703,802	105.8964	48,426,424	45,730,000	45,714,392		511			3.625	3.628	JD	73,676	1,657,713	03/21/2016	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2FE	7,552,136	101.6185	8,017,700	7,890,000	7,636,052		32,188			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	4,799,850	109.5681	5,478,405	5,000,000	4,804,502		3,559			4.300	4.548	FA	81,222	215,000	09/21/2018	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2FE	9,393,576	111.3258	10,135,101	9,104,000	9,392,315		(1,261)			4.350	4.153	MN	66,004	199,112	09/26/2019	05/01/2049
775371-AU-1	ROHM AND HAAS COMPANY			1	2FE	1,838,775	132.9824	2,043,939	1,537,000	1,704,766		(12,499)			7.850	6.309	JJ	55,635	120,655	03/21/2003	07/15/2029
77678#-AA-3	Rosales Solar Holdings, LLC			1	2Z	24,700,000	99.4272	24,558,510	24,700,000	24,700,000					4.190	4.166	JD	37,372		12/13/2019	12/31/2049
783549-AZ-1	RYDER SYSTEM, INC.			1	2FE	9,214,826	121.1233	11,321,395	9,347,000	9,292,681		7,224			6.950	7.072	JD	54,135	649,617	05/25/2006	12/01/2025
78355H-JZ-3	RYDER SYSTEM INC			1,2	2FE	6,980,750	100.1038	7,007,266	7,000,000	6,998,553		3,956			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	100.3901	5,002,439	4,983,000	4,986,349		(5,634)			2.875	2.758	MS	47,754	143,261	09/18/2015	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
78355H-KG-3	RYDER SYSTEM INC			1,2	2FE	7,973,414	103.1147	8,244,020	7,995,000	7,980,971		4,119			3.400	3.459	MS	90,610	271,830	02/26/2018	03/01/2023
78355H-KK-4	RYDER SYSTEM INC			1,2	2FE	12,492,250	105.4750	13,184,375	12,500,000	12,494,182		1,626			3.875	3.888	JD	40,365	518,012	10/30/2018	12/01/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2FE	16,451,403	105.0258	17,043,587	16,228,000	16,427,004		(24,399)			3.650	3.327	MS	169,470	330,713	06/06/2019	03/18/2024
78355H-KN-8	RYDER SYSTEM INC			1,2	2FE	6,994,330	100.4596	7,032,172	7,000,000	6,994,802		472			2.500	2.517	MS	69,514		08/01/2019	09/01/2024
78355H-KP-3	RYDER SYSTEM INC			1,2	2FE	2,398,752	100.6762	2,416,229	2,400,000	2,398,779		27			2.900	2.908	JD	9,087		11/06/2019	12/01/2026
78386F-AC-0	SACI FALABELLA		C	1,2	2FE	31,201,136	104.3456	31,303,680	30,000,000	30,665,848		(123,211)			4.375	3.867	JJ	561,458	1,312,500	05/26/2015	01/27/2025
784178-AF-2	SFX ENTERTAINMENT INC			1	6Z	33,000	0.7504	12,382	1,650,000	12,382	10,320				9.625	0.000	FA			01/31/2014	02/01/2019
78442F-AZ-1	NAVIENT CORP				3FE	417,103	86.0000	415,380	483,000	421,293		2,631			5.625	7.107	FA	11,320	27,169	06/05/2018	08/01/2033
78454L-AH-3	SM ENERGY CO			1,2	4FE	278,592	96.0000	288,000	300,000	286,042		2,948			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	95.0000	475,000	500,000	493,971		920			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	98.2500	874,425	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	1,499,563	98.2500	1,468,838	1,495,000	1,498,950		(435)			6.625	6.578	JJ	45,670	89,414	08/07/2018	01/15/2027
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4FE	2,145,000	106.7500	2,289,788	2,145,000	2,145,000					5.500	5.502	MS	29,821	59,643	03/14/2019	09/30/2027
78469X-AE-7	SPX FLOW INC			1,2	4FE	743,031	105.7500	819,563	775,000	746,724		3,368			5.875	6.563	FA	17,201	45,531	11/27/2018	08/15/2026
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2FE	5,910,550	108.5005	6,510,030	6,000,000	5,919,037		8,031			4.246	4.441	MN	42,460	254,760	12/10/2018	05/01/2028
785592-A*-7	SABINE PASS LIQUEFACTION			1	2FE	25,000,000	98.0537	24,513,437	25,000,000	25,000,000					5.000	4.983	MS	368,056	1,250,000	02/14/2017	09/15/2037
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	11,744,315	108.7500	12,076,688	11,105,000	11,577,732		(142,768)			5.625	4.121	AO	131,872	624,656	10/29/2018	04/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION LLC			1,2	2FE	3,797,251	102.8000	3,993,780	3,885,000	3,868,783		14,177			5.625	6.033	FA	91,055	218,531	03/17/2014	02/01/2021
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2FE	12,340,306	111.5500	12,952,071	11,611,000	12,151,516		(116,989)			5.750	4.499	MN	85,309	667,633	05/23/2018	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	41,726,379	112.3750	42,550,794	37,865,000	40,666,628		(499,272)			5.625	3.955	MS	709,969	2,129,906	02/07/2019	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2FE	22,173,571	110.1250	23,226,464	21,091,000	22,037,120		(98,640)			5.000	4.224	MS	310,506	833,825	04/25/2019	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2FE	4,995,312	105.8800	5,294,000	5,000,000	4,996,897		493			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	15,102,888	114.8750	16,137,066	14,047,500	14,981,000		(105,400)			5.875	4.587	JD	2,292	750,458	07/26/2019	06/30/2026
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS			4	1PL	5,416,667	105.8443	5,733,231	5,416,667	5,416,667					4.500	4.499	MS	80,573	237,921	08/25/2014	09/02/2029
80007R-AF-2	SANDS CHINA LTD		C	1,2	2FE	7,993,040	110.1250	8,810,000	8,000,000	8,000,000					5.125	5.125	FA	162,861	408,861	08/02/2018	08/08/2025
80105N-AG-0	SANOFI-AVENTIS SA		C	1	1FE	3,004,170	102.5736	3,077,208	3,000,000	3,000,704		(542)			4.000	3.980	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI LIMITED		C	1	3FE	3,897,856	104.0000	4,784,000	4,600,000	4,078,944		21,972			7.500	9.034	JD	15,333	345,000	03/01/2005	06/15/2032
806605-AG-6	MERCK & CO INC			1	1FE	445,792	140.9551	613,155	435,000	442,037		(505)			6.500	6.323	JD	2,356	28,275	12/12/2003	12/01/2033
806851-AE-1	SCHLUMBERGER HOLDINGS CORP			1,2	2FE	49,738,816	104.1611	51,663,906	49,600,000	49,665,469		(22,897)			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	107.4758	5,373,790	5,000,000	5,150,665		(23,435)			4.000	3.416	JD	5,556	200,000	03/06/2017	12/21/2025
806854-AB-1	SCHLUMBERGER INVESTMENT SA		C	1,2	1FE	9,803,500	101.8743	10,187,430	10,000,000	9,953,640		25,957			3.300	3.584	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SA		C	1,2	1FE	36,820,166	100.6977	38,677,987	38,410,000	37,772,290		233,416			2.400	3.073	FA	384,100	921,840	05/12/2016	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SA		C	1,2	1FE	15,076,988	105.3442	15,522,468	14,735,000	14,942,380		(53,105)			3.650	3.236	JD	44,819	537,828	04/03/2017	12/01/2023
80689#-BB-1	SCHNEIDER NATIONAL LEASING INC.			1	2	5,020,250	103.4638	5,173,192	5,000,000	5,017,363		(2,888)			3.550	3.450	MS	47,333	88,750	03/29/2019	09/25/2023
80874Y-AW-0	SCIENTIFIC GAMES CORP			1,2	4FE	710,625	104.5000	783,750	750,000	716,915		4,667			5.000	5.911	AO	7,917	37,500	08/23/2018	10/15/2025
81104P-AA-7	SCRIPPS ESCROW INC			1,2	4FE	1,736,517	104.7500	1,812,175	1,730,000	1,736,270		(247)			5.875	5.815	JJ	43,761		08/12/2019	07/15/2027
811054-AG-0	E. W. SCRIPPS CO			1,2	4FE	760,000	101.7500	814,000	800,000	763,097		3,097			5.125	6.147	MN	5,239	20,500	06/19/2019	05/15/2025
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3FE	1,924,856	106.0000	1,982,200	1,870,000	1,923,222		(1,633)			5.125	4.622	JD	7,986	50,581	10/24/2019	06/01/2029
817610-AA-6	SERVICEMASTER COMPANY LLC			1,2	4FE	550,000	103.7500	570,625	550,000	550,000					5.125	5.124	MN	3,602	28,188	11/03/2016	11/15/2024
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	39,872,930	105.7173	42,286,920	40,000,000	39,924,214		12,723			3.250	3.289	MN	180,556	1,300,000	02/01/2017	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	29,392,612	103.7482	30,963,650	29,845,000	29,479,142		50,500			2.875	3.086	MN	121,556	858,044	06/14/2018	05/10/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1FE	14,884,500	110.8644	16,629,660	15,000,000	14,895,450		9,661			3.875	3.969	MN	77,500	581,250	11/07/2018	11/13/2028
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2FE	15,035,720	105.5039	15,053,824	14,268,500	15,028,486		(7,234)			3.450	2.630	JD	41,022	78,703	12/05/2019	06/01/2027
824348-BB-1	SHERWIN-WILLIAMS CO			1,2	2FE	10,086,190	103.7170	10,371,700	10,000,000	10,038,646		(20,509)			4.200	3.974	JJ	193,667	420,000	08/09/2017	01/15/2022
824348-BD-7	SHERWIN-WILLIAMS CO			1,2	2FE	16,020,232	102.0943	16,335,088	16,000,000	16,014,275		(2,708)			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	106.9388	20,394,299	19,071,000	19,376,276		(47,297)			3.950	3.638	JJ	347,357	753,305	08/09/2017	01/15/2026
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	65,376,989	100.5248	65,743,219	65,400,000	65,392,164		4,201			2.400	2.407	MS	427,280	1,569,600	10/18/2016	09/23/2021
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	10,957,430	101.8350	11,201,850	11,000,000	10,976,344		5,972			2.875	2.936	MS	86,090	316,250	10/25/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	9,681,146	105.2818	10,094,419	9,588,000	9,652,111		(10,903)			3.250	3.114	MN	29,430	311,610	01/31/2019	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	5,008,262	99.4466	5,342,271	5,372,000	5,096,435		68,467			2.000	3.489	MS	31,635	107,440	09/13/2018	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	2,396,429	99.3122	2,603,966	2,622,000	2,429,383		24,637			2.350	3.579	AO	13,008	61,617	08/27/2018	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	61,810,987	103.5920	63,916,264	61,700,000	61,749,475		(11,397)			3.125	3.104	MS	562,370	1,928,125	01/08/2019	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	12,397,030	117.1640	12,855,234	10,972,000	12,378,408		(10,797)			4.200	3.464	MS	134,407	193,830	10/23/2019	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	47,315,745	105.8256	49,596,226	46,866,000	47,223,247		(43,543)			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	104.7094	31,412,820	30,000,000	29,959,429		5,490			4.125	4.149	MN	202,813	1,237,500	04/26/2016	05/02/2026
827048-AV-1	SILGAN HOLDINGS INC			1,2	3FE	1,200,000	100.0000	1,200,000	1,200,000	1,200,000					4.125	4.126	AO	6,738		11/04/2019	02/01/2028
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1FE	14,787,031	146.4262	17,014,724	11,620,000	14,690,958		(91,614)			6.750	4.689	FA	326,813	784,350	12/10/2018	02/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
829259-AR-1	SINCLAIR TELEVISION GROUP INC			1,2	4FE	288,000	102.8750	308,625	300,000	289,816		1,816			5.625	6.493	FA	7,031	16,875	01/09/2019	08/01/2024
829259-AU-4	SINCLAIR TELEVISION GROUP INC			1,2	4FE	3,218,730	105.0000	3,349,500	3,190,000	3,207,129		(2,214)			5.875	5.770	MS	55,183	187,413	09/07/2018	03/15/2026
82967N-AW-8	SIRIUS XM RADIO INC			1,2	3FE	1,001,200	106.1250	1,061,250	1,000,000	1,000,953		(111)			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	105.5000	633,000	600,000	600,000					5.000	4.999	FA	12,500	30,000	06/26/2017	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3FE	750,000	108.0000	810,000	750,000	750,000					5.500	5.499	JJ	23,375		06/05/2019	07/01/2029
82967N-BE-7	SIRIUS XM RADIO INC			1,2	3FE	500,000	104.5000	522,500	500,000	500,000					4.625	4.625	JJ	11,498		06/18/2019	07/15/2024
831865-D#-4	A. O. SMITH CORPORATION				1	25,050,250	103.4918	25,872,947	25,000,000	25,048,520		(1,730)			3.520	3.497	JJ	405,778	440,000	04/01/2019	01/15/2030
831865-E@-5	A. O. SMITH CORPORATION				1	5,399,382	99.6378	5,679,355	5,700,000	5,415,666		16,284			2.870	3.455	FMAN	14,996	122,693	04/01/2019	11/28/2029
832696-AB-4	J M SMUCKER CO			1	2FE	10,401,500	102.5438	10,254,380	10,000,000	10,085,082		(45,531)			3.500	3.007	AO	73,889	350,000	05/02/2012	10/15/2021
833034-AH-4	SNAP-ON INC			1	1FE	16,110,580	106.8601	15,708,435	14,700,000	14,962,762		(147,744)			6.125	4.992	MS	300,125	900,375	09/02/2010	09/01/2021
835495-AK-8	SONOCO PRODUCTS CO			1,2	2FE	9,263,363	102.5024	8,968,960	8,750,000	8,851,300		(60,840)			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	100.3473	6,422,227	6,400,000	6,420,305		(13,934)			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	101.8766	22,922,235	22,500,000	22,497,161		760			2.950	2.954	JJ	331,875	663,750	05/20/2016	07/01/2023
84263P-AC-4	SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO			1	1FE	8,700,000	131.1890	11,413,443	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	120.5732	1,205,732	1,000,000	1,015,836		(2,326)			7.740	7.377	MN	9,890	77,400	05/24/1995	05/15/2025
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3FE	1,796,338	92.5000	1,711,250	1,850,000	1,809,019		6,685			6.200	6.722	JJ	50,341	114,700	03/12/2018	01/23/2025
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2FE	16,328,135	108.7536	16,936,198	15,573,000	16,039,543		(106,739)			4.750	3.926	MS	217,806	755,291	03/10/2017	03/15/2024
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC			2	4FE	1,367,888	101.1250	1,385,413	1,370,000	1,367,923		35			4.875	4.898	MN	12,615		12/13/2019	11/01/2027
84858*-AA-5	SPIRIT AIRLINES PASS THROUGH TRUST SERIE			1	2PL	17,200,000	106.8539	18,378,863	17,200,000	17,200,000					5.110	5.108	FA	332,036	878,920	05/03/2018	02/15/2023
85172F-AF-6	SPRINGLEAF FINANCE CORP			1	3FE	2,218,775	116.7500	2,626,875	2,250,000	2,232,094		3,900			8.250	8.502	AO	46,406	185,625	11/15/2016	10/01/2023
85172F-AK-5	SPRINGLEAF FINANCE CORP			1	3FE	625,000	107.7500	673,438	625,000	625,000					6.125	6.123	MN	4,891	38,281	05/10/2017	05/15/2022
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	3FE	470,422	115.6250	543,438	470,000	470,357		(45)			7.125	7.111	MS	9,860	33,488	07/27/2018	03/15/2026
85172F-AP-4	SPRINGLEAF FINANCE CORP			1,2	3FE	1,000,000	109.7500	1,097,500	1,000,000	1,000,000					6.125	6.123	MS	18,035	34,538	02/20/2019	03/15/2024
852060-AD-4	SPRINT CAPITAL CORPORATION			1	4FE	1,748,939	107.7500	1,891,013	1,755,000	1,751,379		225			6.875	6.902	MN	15,417	120,656	11/15/2017	11/15/2028
852061-AS-9	SPRINT NEXTEL CORP			1	4FE	1,090,763	104.7500	1,131,300	1,080,000	1,086,234		(1,991)			6.000	5.776	MN	8,280	64,800	05/18/2017	11/15/2022
85207U-AE-5	SPRINT CORP			1	4FE	2,550,000	105.7500	2,696,625	2,550,000	2,550,000					7.250	7.245	MS	54,435	184,875	11/14/2014	09/15/2021
85207U-AF-2	SPRINT CORP			1	4FE	605,500	110.3750	629,138	570,000	594,205		(5,636)			7.875	6.559	MS	13,217	44,888	11/28/2017	09/15/2023
85207U-AH-8	SPRINT CORP			1	4FE	3,142,314	107.7500	3,518,038	3,265,000	3,182,884		12,885			7.125	7.754	JD	10,339	232,631	11/28/2017	06/15/2024
85207U-AJ-4	SPRINT CORP			1,2	4FE	143,100	109.7500	148,163	135,000	141,074		(1,025)			7.625	6.534	FA	3,889	10,294	12/06/2017	02/15/2025
85207U-AK-1	SPRINT CORP			1,2	4FE	500,000	110.2500	551,250	500,000	500,000					7.625	7.624	MS	12,708	38,125	02/23/2018	03/01/2026
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3FE	1,135,000	104.2500	1,183,238	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	2,185,602	102.6250	2,268,013	2,210,000	2,192,923		4,179			4.750	4.927	JJ	48,405	60,325	12/17/2019	01/15/2028
854502-AC-5	STANLEY BLACK & DECKER INC			1,2	1FE	8,796,305	102.1701	8,625,200	8,442,000	8,516,916		(43,168)			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	102.4518	14,855,511	14,500,000	14,550,118		(16,820)			2.900	2.772	MN	70,083	420,500	12/10/2012	11/01/2022
854502-AK-7	STANLEY BLACK & DECKER INC			1,2	1FE	18,029,230	105.5107	19,034,130	18,040,000	18,030,438		1,208			3.400	3.410	MS	204,453	306,680	03/07/2019	03/01/2026
855244-AQ-2	STARBUCKS CORP			1,2	2FE	57,081,476	107.7558	61,144,951	56,744,000	57,049,581		(35,891)			3.800	3.688	FA	814,592	1,859,110	03/28/2019	08/15/2025
855244-AS-8	STARBUCKS CORP			1,2	2FE	10,567,250	115.0311	12,365,843	10,750,000	10,571,021		3,128			4.500	4.605	MN	61,813	483,750	09/26/2018	11/15/2048
85572N-AA-6	STARS GROUP HOLDINGS BV		C	1,2	4FE	1,000,000	107.8750	1,078,750	1,000,000	1,000,000					7.000	7.000	JJ	32,278	70,972	06/28/2018	07/15/2026
858912-AF-5	STERICYCLE INC			1,2	3FE	370,000	105.0000	388,500	370,000	370,000					5.375	5.373	JJ	10,883		06/07/2019	07/15/2024
859152-E*-7	STERIS PLC		D	1	2	30,000,000	104.5935	31,378,059	30,000,000	30,000,000					3.450	3.499	MN	138,000	1,042,500	04/28/2015	05/14/2025
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	4FE	460,000	109.2500	502,550	460,000	460,000					6.125	6.125	AO	7,044	28,175	09/26/2018	10/01/2026
863667-AF-8	STRYKER CORP			1,2	1FE	8,755,031	104.8216	8,700,193	8,300,000	8,564,830		(60,114)			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	105.2652	26,389,986	25,070,000	25,755,575		(111,720)			3.375	2.842	MN	141,019	846,113	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			1,2	1FE	8,994,993	120.3763	10,195,873	8,470,000	8,959,279		(10,327)			4.625	4.253	MS	115,345	391,738	03/30/2016	03/15/2046
863667-AN-1	STRYKER CORP			1,2	1FE	68,841,810	106.3004	70,275,194	66,110,000	67,935,429		(277,484)			3.500	2.988	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	104.2500	1,704,488	1,635,000	1,632,761		242			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	102.8750	1,609,994	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	21,311,432	105.9512	22,180,884	20,935,000	21,232,864		(53,239)			3.600	3.267	JD	62,805	753,660	04/01/2019	12/01/2024
867224-AB-3	SUNCOR ENERGY INC		C	1,2	1FE	13,662,023	108.8419	15,631,874	14,362,000	13,682,593		12,555			4.000	4.292	MN	73,406	574,480	06/12/2018	11/15/2047
867229-AE-6	SUNCOR ENERGY INC		C	1	1FE	11,863,000	139.0014	13,900,140	10,000,000	11,802,268		(58,364)			6.500	4.994	JD	28,889	650,000	12/13/2018	06/15/2038
86765L-AL-1	SUNOCO LP			1,2	3FE	1,615,200	104.0000	1,664,000	1,600,000	1,614,099		(1,101)			5.500	5.282	FA	33,244	77,000	07/31/2019	02/15/2026
86765L-AQ-0	SUNOCO LP			1,2	3FE	1,342,046	106.7500	1,430,450	1,340,000	1,342,031		(15)			6.000	5.972	AO	16,973	47,123	03/22/2019	04/15/2027
867914-BM-4	SUNTRUST BANKS INC			2	1FE	9,487,840	101.3822	9,631,309	9,500,000	9,495,171		2,273			2.700	2.725	JJ	109,725	256,500	11/28/2016	01/27/2022
870836-AC-7	UBS AG (STAMFORD BRANCH)				2FE	6,767,810	123.9850	6,757,183	5,450,000	5,948,670		(75,000)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)				2FE	12,521,265	130.7961	16,337,741	12,491,000	12,508,426		(407)			7.750	7.723	MS	322,684	968,053	09/25/1996	09/01/2026
871503-AU-2	SYMANTEC CORP			1,2	3FE	1,683,344	101.7500	1,694,138	1,665,000	1,678,522		(1,581)			5.000	4.824	AO	17,575	55,875	11/25/2019	04/15/2025
871829-AQ-0	SYSCO CORP			1	1FE	16,422,879	101.5162	17,075,025	16,820,000	16,704,095		45,054			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
871829-AZ-0	SYSCO CORP			1,2	2FE	40,443,305	107.3745	42,364,609	39,455,000	40,078,015		(101,644)			3.750	3.432	AO	369,891	1,479,563	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2FE	75,846,906	105.4433	79,187,918	75,100,000	75,598,924		(70,952)			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	114.3502	28,587,550	25,000,000	24,443,817		10,616			4.450	4.591	MS	327,569	1,112,500	09/26/2018	03/15/2048
872540-AP-4	TJX CO INC			1,2	1FE	20,302,674	101.9367	20,849,113	20,453,000	20,367,558		23,939			2.500	2.630	MN	65,336	511,325	04/25/2017	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1FE	71,232,217	100.0696	76,595,273	76,542,000	72,318,146		550,243			2.250	3.168	MS	507,091	1,677,195	06/03/2019	09/15/2026
87264A-AM-7	T-MOBILE USA INC			1,2	3FE	250,000	101.6250	254,063	250,000	250,000					6.000	5.998	MS	5,000	15,000	09/03/2014	03/01/2023
87264A-AN-5	T-MOBILE USA INC			1,2	3FE	1,035,000	103.5000	1,035,000	1,000,000	1,021,095		(3,398)			6.375	5.895	MS	21,250	63,750	06/28/2016	03/01/2025
87264A-AP-0	T-MOBILE USA INC			1,2	3FE	645,000	106.7500	688,538	645,000	645,000					6.500	6.498	JJ	19,332	41,925	11/02/2015	01/15/2026
87264A-AQ-8	T-MOBILE USA INC			1,2	3FE	595,000	103.3750	615,081	595,000	595,000					6.000	5.998	AO	7,537	35,700	03/29/2016	04/15/2024
87264A-AU-9	T-MOBILE USA INC			1,2	3FE	500,000	102.6250	513,125	500,000	500,000					4.500	4.500	FA	9,375	22,500	01/25/2018	02/01/2026
87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERSHIP LP			1	1	20,000,000	107.0674	21,413,475	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	102.3823	11,108,480	10,850,000	10,754,432		31,175			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	106.4259	14,920,911	14,020,000	14,124,771		(23,761)			4.150	3.947	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO			1	1FE	28,482,280	105.4032	29,512,896	28,000,000	28,357,394		(46,165)			3.600	3.321	JJ	464,800	900,000	06/06/2019	01/15/2025
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1,2	4FE	1,055,565	85.0000	1,081,625	1,272,500	1,115,186		20,855			6.500	9.432	JD	6,893	82,713	01/22/2016	06/01/2025
87422V-AF-5	TALEN ENERGY SUPPLY LLC			1,2	3FE	495,000	105.2500	520,988	495,000	495,000					7.250	7.250	MN	4,586	17,346	05/08/2019	05/15/2027
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP			1,2	3FE	500,000	100.5000	502,500	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	98.0000	759,500	775,000	778,053		(296)			5.500	5.438	JJ	19,655	43,400	04/03/2018	01/15/2028
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP			1,2	3FE	530,000	99.7500	528,675	530,000	530,000					4.750	4.750	AO	6,294	26,055	09/24/2018	10/01/2023
875127-AV-4	TAMPA ELECTRIC CO			1	1FE	10,175,200	134.2012	13,420,120	10,000,000	10,138,101		(4,284)			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	103.5000	517,500	500,000	482,990		2,814			5.125	5.910	FA	10,677	25,625	12/06/2018	02/01/2025
87612B-BM-3	TARGA RESOURCES PARTNERS LP			1,2	3FE	2,399,113	110.7500	2,652,463	2,395,000	2,398,823		(290)			6.875	6.851	JJ	75,925	81,413	01/11/2019	01/15/2029
87612E-AV-8	TARGET CORP			1	1FE	10,200,000	101.1285	10,112,850	10,000,000	10,012,791		(23,139)			3.875	3.633	JJ	178,681	387,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP			1	1FE	22,353,688	102.3221	22,747,226	22,231,000	22,260,054		(13,616)			2.900	2.834	JJ	297,278	644,699	05/24/2012	01/15/2022
87612E-BF-2	TARGET CORP			1	1FE	9,364,700	109.5285	10,952,850	10,000,000	9,401,751		12,675			3.625	3.995	AO	76,528	362,500	01/12/2017	04/15/2046
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC		D	1	2	15,000,000	107.4186	16,112,783	15,000,000	15,000,000					4.060	4.059	AO	104,883	616,500	07/21/2015	10/29/2025
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC			1,2	3FE	465,000	109.0000	506,850	465,000	465,000					5.750	5.750	JJ	11,141		07/18/2019	01/15/2028
87901J-AC-9	TEGNA INC			1,2	3FE	750,000	101.7500	763,125	750,000	750,000					5.000	5.000	MS	11,250		09/11/2019	09/15/2029
87927Y-AA-0	TELECOM ITALIA SPA		C	1	3FE	507,500	107.7924	538,962	500,000	504,595		(908)			5.303	5.068	MN	2,283	26,515	07/12/2016	05/30/2024
879385-AD-4	TELEFONICA EUROPE B.V.		C	1	2FE	17,708,840	143.8573	20,140,022	14,000,000	16,220,762		(141,852)			8.250	6.199	MS	340,083	1,155,000	06/28/2004	09/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2FE	7,000,000	108.0782	7,565,474	7,000,000	7,000,000					4.103	4.102	MS	90,152	287,210	03/01/2017	03/08/2027
87938W-AX-1	TELEFONICA EMISIONES SAU		C	1,2	2FE	15,000,000	125.6754	18,851,310	15,000,000	15,000,000					5.520	5.520	MS	276,000	414,000	02/26/2019	03/01/2049
87946F-A*-1	TELEPERFORMANCE SE		C	1	2	15,300,000	101.8421	15,581,836	15,300,000	15,300,000					3.640	3.640	JD	34,034	556,920	10/22/2014	12/09/2021
87946F-A@-9	TELEPERFORMANCE SE		C	1	2	6,835,902	104.3504	7,335,835	7,030,000	6,901,895		22,759			3.980	4.395	JD	17,099	279,794	12/16/2016	12/09/2024
87952V-AM-8	TELESAT CANADA		C	1,2	4FE	1,000,000	104.0000	1,040,000	1,000,000	1,000,000					6.500	6.500	AO	14,444		09/27/2019	10/15/2027
87971M-BF-9	TELUS CORP		C	1,2	2FE	56,096,799	105.1261	58,420,676	55,572,000	55,979,811		(46,764)			3.700	3.585	MS	605,426	2,056,164	12/21/2018	09/15/2027
87971M-BH-5	TELUS CORP		C	1,2	2FE	33,110,518	116.6467	37,260,455	31,943,000	33,107,322		(4,039)			4.600	4.366	MN	183,672	1,314,956	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2FE	6,350,980	110.5455	6,815,130	6,165,000	6,349,813		(1,167)			4.300	4.119	JD	11,782	145,066	07/26/2019	06/15/2049
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.			1	2FE	452,526	104.4984	472,882	452,526	452,533		(2)			6.125	6.171	MJSD	77	26,797	06/30/2004	03/30/2023
88033G-CU-2	TENET HEALTHCARE CORP			1,2	4FE	500,000	103.0000	515,000	500,000	500,000					5.125	5.124	MN	4,271	25,625	06/05/2017	05/01/2025
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4FE	500,000	107.7500	538,750	500,000	500,000					6.250	6.250	JJ	13,021	15,278	01/23/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP			1,2	3FE	1,500,000	105.2500	1,578,750	1,500,000	1,500,000					5.125	5.123	MN	26,693		08/12/2019	11/01/2027
880779-AZ-6	TEREX CORP			1,2	3FE	1,573,925	103.2500	1,621,025	1,570,000	1,573,285		(529)			5.625	5.577	FA	36,797	88,313	08/28/2018	02/01/2025
88104L-AE-3	TERRAFORM POWER OPERATING LLC			1,2	3FE	466,250	105.3750	526,875	500,000	469,919		2,835			5.000	5.949	JJ	10,486	25,000	09/12/2018	01/31/2028
88158U-AA-6	TERVITA ESCROW CORP		C	1,2	4FE	752,438	101.0000	747,400	740,000	746,982		(3,783)			7.625	6.545	JD	4,702	56,425	06/27/2018	12/01/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3FE	899,269	83.2500	903,263	1,085,000	924,046		18,944			3.150	5.842	AO	8,544	34,178	09/10/2018	10/01/2026
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3FE	632,250	101.0000	606,000	600,000	628,821		(2,750)			6.750	5.980	MS	13,500	40,500	09/26/2018	03/01/2028
882384-AC-4	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	7,750,560	101.0230	8,081,840	8,000,000	7,869,094		44,002			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	102.3917	3,071,751	3,000,000	2,987,099		1,364			3.500	3.562	JJ	48,417	105,000	01/09/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	6,936,439	106.2836	7,422,847	6,984,000	6,938,320		844			4.150	4.190	JJ	133,647	289,836	01/22/2018	01/15/2048
88307*-AA-3	TEXOMA WIND LLC				2PL	10,415,282	104.3213	10,865,360	10,415,282	10,415,282					4.120	4.120	JD	1,192	405,967	01/25/2017	06/30/2034
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2FE	512,653	126.6543	588,942	465,000	511,352		(1,059)			5.300	4.603	FA	10,269	24,645	09/21/2018	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1,2	2FE	8,623,760	106.8848	9,408,000	8,802,000	8,655,793		21,373			3.650	3.966	JD	14,279	321,273	06/27/2018	12/15/2025
884315-AG-7	THOMAS & BETTS CORP			1	1FE	9,918,600	106.4130	10,641,300	10,000,000	9,983,778		7,995			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	104.7136	21,989,856	21,000,000	21,049,253		(9,819)			3.800	3.743	AO	199,500	798,000	05/08/2015	10/01/2024
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC			1	2FE	34,470,843	100.2117	35,324,624	35,250,000	35,241,945		94,878			5.000	5.278	FA	734,375	1,762,500	02/08/2010	02/01/2020
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	3FE	233,224	108.2500	243,563	225,000	231,360		(764)			4.875	4.399	MS	3,230	10,969	06/07/2017	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	
		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
89148B-D*-9	TORTOISE MIDSTREAM ENERGY FUND, INC.			1	1FE	10,000,000	102.7743	10,277,428	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	158.0931	15,809,310	10,000,000	10,028,001		(298)			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	111.5000	11,150,000	10,000,000	10,029,681		(2,743)			3.883	3.843	AO	86,289	388,300	12/21/2018	10/11/2028
89153U-AF-8	TOTAL CAPITAL CANADA LTD		C	1	1FE	19,323,321	102.3779	20,475,580	20,000,000	19,734,184		69,918			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	106.1711	67,100,135	63,200,000	63,270,989		(17,253)			3.700	3.668	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA		C	1,2	1FE	25,000,000	108.0566	27,014,150	25,000,000	25,000,000					3.455	3.455	FA	316,708	431,875	02/11/2019	02/19/2029
892331-AC-3	TOYOTA MOTOR CORP		C		1FE	13,000,000	104.8660	13,632,580	13,000,000	13,000,000					3.419	3.419	JJ	198,777	444,470	07/10/2018	07/20/2023
892331-AF-6	TOYOTA MOTOR CORP		C		1FE	2,000,000	101.6532	2,033,064	2,000,000	2,000,000					2.358	2.358	JJ	23,449		06/25/2019	07/02/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1FE	34,000,594	103.5018	35,070,550	33,884,000	33,959,960		(16,443)			2.900	2.844	AO	201,986	982,636	05/24/2017	04/17/2024
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1FE	21,939,997	106.4045	23,401,542	21,993,000	21,951,879		6,976			3.400	3.439	AO	159,938	747,762	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP			1	1FE	7,485,300	105.3074	7,898,055	7,500,000	7,488,836		2,763			3.450	3.493	MS	72,594	258,750	09/17/2018	09/20/2023
89236T-FQ-3	TOYOTA MOTOR CREDIT CORP				1FE	1,998,800	101.1202	2,022,404	2,000,000	1,999,380		580			3.050	3.081	JJ	29,314	30,500	01/03/2019	01/08/2021
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1FE	11,996,760	104.8771	12,585,252	12,000,000	11,997,354		594			3.350	3.356	JJ	193,183	201,000	01/03/2019	01/08/2024
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	1FE	19,965,240	106.0946	20,688,447	19,500,000	19,762,674		(45,957)			3.850	3.561	JD	62,563	750,750	04/23/2015	06/01/2025
89352K-DK-6	TRANSCANADA PIPELINES LTD		C	1	2FE	10,399,200	100.8364	10,083,640	10,000,000	10,034,918		(45,320)			3.800	3.323	AO	95,000	380,000	10/25/2010	10/01/2020
89352K-DM-2	TRANSCANADA PIPELINES LTD		C	1	2FE	12,911,210	100.4856	13,063,128	13,000,000	12,973,245		9,888			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	121.2631	3,272,891	2,699,000	3,215,980		(21,852)			5.850	4.207	MS	46,490	157,892	02/23/2017	03/15/2036
89352H-AL-3	TRANSCANADA PIPELINES LTD		C	1,2	2FE	5,481,470	116.1409	5,632,834	4,850,000	5,440,244		(14,748)			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	12,172,715	114.3812	12,958,246	11,329,000	12,071,509		(39,179)			4.625	4.005	MS	174,655	523,966	11/07/2017	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		C	1,2	2FE	23,810,017	111.7950	23,946,489	21,420,000	23,121,241		(262,075)			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	2FE	24,652,957	110.7041	27,698,166	25,020,000	24,692,452		31,661			4.250	4.439	MN	135,873	1,063,350	10/10/2018	05/15/2028
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2FE	17,252,944	121.2486	20,976,008	17,300,000	17,253,754		834			5.100	5.118	MS	259,788	816,128	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2FE	11,566,675	105.1624	12,725,702	12,101,000	11,597,407		12,026			4.450	4.752	FA	224,373	439,927	04/05/2019	08/01/2042
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2FE	11,923,514	106.3912	12,748,858	11,983,000	11,932,841		5,273			4.000	4.061	MS	141,133	479,320	03/15/2018	03/15/2028
893647-BB-2	TRANSDIGM INC			1,2	4FE	2,401,000	105.8750	2,551,588	2,410,000	2,400,568		987			6.375	6.448	JD	6,828	153,638	01/29/2019	06/15/2026
893647-BE-6	TRANSDIGM INC			1,2	4FE	1,105,000	108.2500	1,190,750	1,100,000	1,104,527		(473)			6.250	6.168	MS	20,243	40,486	02/01/2019	03/15/2026
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC		C	1,2	4FE	396,960	106.5000	426,000	400,000	397,534		313			6.875	6.997	MN	3,514	27,500	05/02/2018	05/15/2026
89366L-AE-4	TRANSELEC SA		C	1,2	2FE	23,542,730	102.5645	24,102,658	23,500,000	23,533,056		(3,016)			3.875	3.856	JJ	427,488	910,625	07/12/2016	01/12/2029
893800-AA-0	TRANSOCEAN GUARDIAN LTD			1,2	4FE	577,028	102.2500	596,976	583,840	578,462		1,143			5.875	6.229	JJ	15,816	34,491	11/28/2018	01/15/2024
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD		C	1,2	4FE	364,599	106.0000	371,000	350,000	362,278		(1,965)			7.750	6.309	AO	5,726	26,624	12/14/2018	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD		C	1,2	4FE	293,388	103.1250	295,969	287,000	292,871		(648)			6.250	5.613	JD	1,495	17,509	07/02/2018	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	4FE	340,976	102.7500	352,073	342,650	341,273		201			6.125	6.255	FA	8,745	21,629	07/24/2018	08/01/2025
89385A-AA-3	TRANSOCEAN SENTRY LTD		C	1,2	4FE	512,425	101.7500	524,013	515,000	512,775		350			5.375	5.517	MN	3,537	13,149	05/15/2019	05/15/2023
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY, LLC			1	2	12,500,000	102.1481	12,768,511	12,500,000	12,500,000					5.360	5.358	JD	40,944	670,000	11/13/2009	12/09/2020
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4FE	200,000	105.8750	211,750	200,000	200,000					5.500	5.502	JD	489	4,064	07/19/2019	08/15/2026
897051-AA-6	TRONOX INC			1,2	4FE	1,464,794	102.7500	1,505,288	1,465,000	1,464,863		19			6.500	6.502	AO	20,103	95,225	08/13/2018	04/15/2026
89705P-AA-3	TRONOX FINANCE PLC		C	1,2	4FE	327,544	101.5000	334,950	330,000	327,963		286			5.750	5.876	AO	4,744	18,975	07/18/2018	10/01/2025
899042-AA-3	TUFTS MEDICAL CENTER INC			1	2FE	6,781,000	104.3079	7,073,119	6,781,000	6,781,000					5.373	5.373	JJ	236,708	339,884	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CENTER INC			1	2FE	14,398,000	115.7090	16,659,782	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
90171V-AA-3	TWIN RIVER WORLDWIDE HOLDINGS INC			1,2	4FE	1,750,000	105.3750	1,844,063	1,750,000	1,750,000					6.750	6.749	JD	9,844	65,953	05/03/2019	06/01/2027
902133-AM-9	TYCO ELECTRONICS GROUP SA		C	1,2	1FE	24,658,592	102.9165	25,497,563	24,775,000	24,751,055		5,097			3.500	3.526	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	104.2872	4,171,488	4,000,000	3,992,320		1,519			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
902494-BJ-1	TYSON FOODS INC			1,2	2FE	22,288,464	108.3402	24,028,773	22,179,000	22,277,794		(10,670)			4.000	3.916	MS	295,720	473,152	03/19/2019	03/01/2026
902674-XK-1	UBS AG (LONDON BRANCH)		C	2	1FE	6,211,647	100.3178	6,341,088	6,321,000	6,282,315		41,031			2.450	3.134	JD	12,905	154,865	04/04/2018	12/01/2020
90320W-AA-1	UNIVERSITY OF PITTSBURGH MEDICAL CENTER			1	1FE	30,000,000	100.3565	30,106,950	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
90331H-NV-1	US BANK NA			2	1FE	19,980,000	104.6383	20,927,660	20,000,000	19,985,409		3,789			3.400	3.422	JJ	296,556	680,000	07/19/2018	07/24/2023
90331H-NX-7	US BANK NA			2	1FE	8,038,480	102.8619	8,228,952	8,000,000	8,025,063		(13,137)			3.450	3.269	MN	34,500	276,000	12/20/2018	11/16/2021
903638-AA-8	USTA NATIONAL TENNIS CENTER INC.				1PL	2,998,389	101.4801	3,042,769	2,998,389	2,998,389					3.110	3.107	JJ	44,812	86,061	06/11/2014	09/08/2024
904764-AS-6	UNILEVER CAPITAL CORP			1	1FE	9,810,078	104.5735	10,087,160	9,646,000	9,769,032		(20,074)			3.100	2.851	JJ	125,425	299,026	11/28/2017	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORP			1	1FE	7,267,154	99.1371	7,781,271	7,849,000	7,400,820		60,968			2.000	2.962	JJ	66,717	156,980	10/05/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1FE	44,515,897	102.2539	45,963,128	44,950,000	44,671,495		59,530			2.600	2.752	MN	181,798	1,168,700	05/30/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1FE	9,881,550	104.5356	10,453,560	10,000,000	9,896,435		10,106			2.900	3.058	MN	45,111	290,000	04/04/2019	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1FE	20,833,338	105.7436	22,182,892	20,978,000	20,866,809		19,053			3.375	3.487	MS	194,702	708,008	04/03/2018	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1FE	22,625,428	108.1906	24,844,889	22,964,000	22,674,288		29,837			3.500	3.679	MS	221,029	803,740	09/14/2018	03/22/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	1FE	2,953,273	109.7654	3,127,216	2,849,000	2,948,942		(2,388)			4.150	3.926	JJ	54,519	118,234	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	4,964,750	103.2173	5,160,865	5,000,000	4,971,387		1,428			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
907818-ED-6	UNION PACIFIC CORP			1,2	1FE	5,071,700	105.3286	5,266,430	5,000,000	5,065,171		(6,529)			3.250	2.986	FA	61,389	81,250	05/22/2019	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
907818-EH-7	UNION PACIFIC CORP			1,2	1FE	2,129,894	102.1814	2,287,842	2,239,000	2,152,853		12,382			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	109.3169	12,853,481	11,758,000	11,608,451		2,942			4.000	4.078	AO	99,290	470,320	03/29/2017	04/15/2047
907818-EV-6	UNION PACIFIC CORP			1,2	2FE	8,979,663	114.2184	9,200,292	8,055,000	8,974,427		(5,236)			4.375	3.514	MS	108,659	64,116	12/04/2019	09/10/2038
907818-EY-0	UNION PACIFIC CORP			1,2	2FE	5,260,650	110.2859	5,514,295	5,000,000	5,244,237		(16,413)			3.950	3.283	MS	60,896	98,750	04/30/2019	09/10/2028
907818-FC-7	UNION PACIFIC CORP			1,2	2FE	4,964,850	114.6302	5,731,510	5,000,000	4,965,505		655			4.300	4.342	MS	71,667	114,667	02/11/2019	03/01/2049
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC			1	3FE	500,000	103.3519	516,760	500,000	500,000					4.250	4.249	AO	5,313	21,250	09/27/2017	10/01/2022
911308-AA-2	UNITED PARCEL SERVICE OF AMERICA, INC.				1FE	8,871,064	101.5829	6,877,162	6,770,000	6,816,910		(183,126)			8.375	5.511	AO	141,747	566,988	02/02/2004	04/01/2020
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1FE	26,831,387	103.1753	27,949,157	27,089,000	26,887,480		37,519			2.800	2.964	MN	96,918	758,492	08/29/2018	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1FE	9,956,400	105.0633	10,506,330	10,000,000	9,964,839		3,919			3.050	3.101	MN	38,972	305,000	11/09/2017	11/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1FE	2,180,190	107.4440	2,466,914	2,296,000	2,184,135		2,138			3.750	4.043	MN	11,002	86,100	03/05/2018	11/15/2047
911312-BR-6	UNITED PARCEL SERVICE INC			1,2	1FE	19,976,400	107.1463	21,429,260	20,000,000	19,978,003		1,603			3.400	3.414	MS	200,222	340,000	03/13/2019	03/15/2029
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,487,985	103.7500	1,556,250	1,500,000	1,492,074		1,186			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	107.0000	1,786,900	1,670,000	1,670,807		93			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	107.0000	1,722,700	1,610,000	1,611,725		(173)			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	103.8750	1,329,600	1,280,000	1,247,208		3,161			4.875	5.267	JJ	28,773	62,400	06/14/2018	01/15/2028
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	1,285,000	109.7500	1,410,288	1,285,000	1,285,000					6.500	6.497	JD	3,712	93,966	10/24/2018	12/15/2026
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	600,000	107.2500	643,500	600,000	600,000					5.250	5.248	JJ	20,213		04/26/2019	01/15/2030
91159H-HG-8	U.S. BANCORP			2	1FE	15,108,600	106.3252	15,948,780	15,000,000	15,084,379		(19,176)			3.700	3.548	JJ	232,792	555,000	09/14/2018	01/30/2024
91159H-HR-4	U.S. BANCORP			2	1FE	30,947,897	104.7033	33,052,738	31,568,000	31,059,613		61,252			3.150	3.399	AO	176,781	994,392	04/11/2019	04/27/2027
91159H-HX-1	U.S. BANCORP			2	1FE	4,995,100	101.2639	5,063,195	5,000,000	4,995,499		399			2.400	2.421	JJ	50,667		07/24/2019	07/30/2024
913017-BR-9	UNITED TECHNOLOGIES CORP			1	2FE	9,950,100	100.6643	10,066,430	10,000,000	9,998,374		5,527			4.500	4.558	AO	95,000	450,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP			1	2FE	17,077,039	119.9414	20,114,173	16,770,000	17,047,006		(7,045)			4.500	4.381	JD	62,888	754,650	03/20/2019	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP			1,2	2FE	4,971,582	114.7486	5,852,179	5,100,000	4,982,769		2,512			4.150	4.300	MN	27,044	211,650	05/13/2015	05/15/2045
91324P-BN-1	UNITEDHEALTH GROUP INC			1,2	1FE	10,000,253	132.9073	11,136,303	8,379,000	9,941,362		(47,064)			5.700	4.312	AO	100,827	477,603	09/26/2018	10/15/2040
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1FE	8,462,980	108.0109	8,695,958	8,051,000	8,362,470		(50,997)			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	122.3313	6,575,307	5,375,000	5,740,033		(7,654)			4.750	4.309	JJ	117,727	255,313	10/02/2018	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1FE	14,032,528	104.3673	14,879,646	14,257,000	14,078,476		25,361			3.100	3.324	MS	130,135	441,967	03/02/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1FE	13,102,531	107.2651	14,045,292	13,094,000	13,106,243		928			3.450	3.434	JJ	208,304	350,848	04/03/2019	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1FE	6,612,372	106.3138	7,259,106	6,828,000	6,645,694		21,321			3.375	3.798	AO	48,650	230,445	06/06/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1FE	7,750,891	103.4080	7,754,566	7,499,000	7,745,019		(5,872)			2.950	2.484	AO	46,702		10/16/2019	10/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1FE	14,974,200	109.5874	16,438,110	15,000,000	14,977,635		2,197			3.850	3.871	JD	25,667	577,500	06/14/2018	06/15/2028
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1FE	5,084,200	110.3665	5,518,325	5,000,000	5,077,234		(6,966)			3.875	3.671	JD	8,611	192,674	01/04/2019	12/15/2028
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1FE	3,998,920	102.3684	4,094,736	4,000,000	3,998,998		78			2.875	2.878	FA	49,833		07/23/2019	08/15/2029
91337C-AA-4	UNIVAR SOLUTIONS USA INC			1,2	3FE	800,000	104.3750	835,000	800,000	800,000					5.125	5.125	JD	4,442		11/15/2019	12/01/2027
918005-AT-6	KCP&L GREATER MISSOURI OPERATIONS CO			1	2FE	750,000	110.8405	1,108,405	1,000,000	945,961		24,568			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	228,880	100.8750	288,503	286,000	252,447		7,932			5.875	10.048	MN	19,946	19,953	02/29/2016	05/15/2023
91832V-AA-2	VOC ESCROW LTD			1,2	3FE	1,585,000	104.8750	1,662,269	1,585,000	1,585,000					5.000	5.000	FA	29,939	79,250	02/05/2018	02/15/2028
91911K-AJ-1	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	1,2	3FE	206,550	102.2500	209,613	205,000	205,719		(290)			6.500	6.324	MS	3,923	13,325	03/10/2017	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIONAL IN		C	1,2	3FE	469,753	104.0000	483,600	465,000	468,004		(582)			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	104.5000	1,045,000	1,000,000	1,000,000					5.500	5.498	MN	9,167	55,000	11/14/2017	11/01/2025
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIONAL		C	1,2	4FE	500,000	114.0000	570,000	500,000	500,000					8.500	8.497	JJ	17,826	42,500	05/17/2018	01/31/2027
92047W-AC-5	VALVOLINE INC			1,2	3FE	2,000,000	104.0000	2,080,000	2,000,000	2,000,000					5.500	5.499	JJ	50,722	110,000	12/22/2017	07/15/2024
92241T-AG-7	VEDANTA RESOURCES PLC		C		4FE	1,062,000	103.5000	1,863,000	1,800,000	1,513,737		155,525			8.250	21.797	JD	9,900	148,500	05/26/2011	06/07/2021
92277G-AQ-0	VENTAS REALTY LP			1,2	2FE	4,988,500	117.5402	5,877,010	5,000,000	4,989,138		638			4.875	4.889	AO	51,458	155,052	02/19/2019	04/15/2049
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	18,397,630	110.9128	18,855,176	17,000,000	17,606,176		(149,241)			5.150	4.099	MS	257,786	875,500	04/10/2014	09/15/2023
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2FE	4,721,259	115.7931	5,824,393	5,030,000	4,765,862		11,872			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	105.8885	5,294,425	5,000,000	5,084,599		(16,883)			3.500	3.102	MN	29,167	175,000	04/16/2015	11/01/2024
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2FE	2,531,125	105.7613	2,644,033	2,500,000	2,527,713		(3,412)			3.376	3.140	FA	31,884	42,200	04/15/2019	02/15/2025
925524-AH-3	VIACOM INC.			1	2FE	4,739,487	138.5714	5,473,570	3,950,000	4,425,918		(30,690)			7.875	6.298	JJ	130,473	311,063	08/23/2004	07/30/2030
92552V-AL-4	VIASAT INC			1,2	3FE	750,000	107.0000	802,500	750,000	750,000					5.625	5.625	AO	8,906	23,203	03/20/2019	04/15/2027
92553P-AT-9	VIACOM INC (NEW)			1,2	2FE	31,959,910	106.4938	33,013,078	31,000,000	31,398,057		(106,542)			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	105.8342	63,606,354	60,100,000	60,140,540		(10,092)			3.875	3.855	AO	582,219	2,328,875	05/02/2014	04/01/2024
92564R-AA-3	VICI PROPERTIES LP			1,2	3FE	315,000	102.8750	324,056	315,000	315,000					4.250	4.250	JD	1,302		11/21/2019	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	3FE	210,000	104.2500	218,925	210,000	210,000					4.625	4.625	JD	944		11/21/2019	12/01/2029
92660F-AK-0	VIDEOTRON LTD		C	1,2	3FE	1,000,000	107.0000	1,070,000	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	104.0000	433,680	417,000	417,000					6.250	6.248	MN	3,330	26,063	05/05/2015	05/15/2025
927320-AA-9	VINCI SA		C	1,2	1FE	5,436,484	108.7411	5,926,390	5,450,000	5,437,306		822			3.750	3.780	AO	45,984	102,188	04/03/2019	04/10/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
927375-AA-3	VINE OIL & GAS LP			1,2	5FE	776,119	49.0000	796,250	1,625,000	800,314		26,681	831,633		8.750	30.319	AO	30,017	142,188	12/05/2017	04/15/2023
92763M-AA-3	VIPER ENERGY PARTNERS LP			1,2	3FE	750,000	104.2500	781,875	750,000	750,000					5.375	5.375	MN	8,398		10/10/2019	11/01/2027
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2FE	9,715,112	132.6784	12,925,530	9,742,000	9,723,332		916			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	101.6383	2,032,766	2,000,000	1,998,937		511			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	101.6468	10,164,680	10,000,000	10,038,103		(12,345)			2.750	2.614	MS	80,972	275,000	09/18/2017	03/15/2023
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2FE	10,441,245	120.2314	10,974,722	9,128,000	10,366,986		(32,957)			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	114.1279	4,395,065	3,851,000	3,977,199		(2,923)			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	110.0044	4,504,680	4,095,000	4,322,461		(4,991)			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	106.2085	21,241,700	20,000,000	20,133,780		(16,983)			3.500	3.390	MS	206,111	700,000	06/12/2017	03/15/2027
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	2,888,942	108.3309	3,129,680	2,889,000	2,889,273		85			3.800	3.799	MS	32,325	109,782	10/05/2017	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	4,961,807	121.6006	6,067,870	4,990,000	4,962,318		467			4.600	4.635	JD	19,128	231,453	11/26/2018	12/01/2048
92826C-AD-4	VISA INC			1,2	1FE	39,957,494	105.6447	42,702,644	40,421,000	40,032,692		56,311			3.150	3.325	JD	60,126	1,273,262	10/10/2018	12/14/2025
92826C-AF-9	VISA INC			1,2	1FE	13,699,368	123.3693	16,147,808	13,089,000	13,682,431		(12,925)			4.300	4.014	JD	26,578	562,827	12/17/2018	12/14/2045
92826C-AH-5	VISA INC			1,2	1FE	17,850,019	104.4069	18,776,537	17,984,000	17,878,364		12,314			2.750	2.835	MS	145,620	494,560	09/06/2017	09/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3FE	380,000	105.7500	401,850	380,000	380,000					5.500	5.500	MS	6,967	21,423	08/07/2018	09/01/2026
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3FE	210,000	104.2500	218,925	210,000	210,000					5.000	5.001	JJ	5,571		06/06/2019	07/31/2027
92857T-AH-0	VODAFONE AIRTOUCH PLC		C	1	2FE	13,694,205	138.5904	14,551,992	10,500,000	13,550,926		(143,279)			7.875	4.303	FA	312,375	413,438	05/21/2019	02/15/2030
92857W-BH-2	VODAFONE GROUP PLC		C	1	2FE	9,865,100	105.5133	10,551,330	10,000,000	9,895,055		23,614			3.750	4.034	JJ	171,875	422,917	10/03/2018	01/16/2024
92857W-BM-1	VODAFONE GROUP PLC		C	1	2FE	10,039,800	121.0413	12,104,130	10,000,000	10,039,838		(555)			5.250	5.223	MN	45,208	525,000	10/02/2018	05/30/2048
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2FE	24,822,427	106.6842	26,639,045	24,970,000	24,853,196		27,152			4.250	4.383	MN	141,497	1,061,225	11/07/2018	11/13/2023
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2FE	7,997,040	101.1408	8,091,264	8,000,000	7,997,294		254			2.700	2.713	MS	57,000		09/19/2019	09/26/2022
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2FE	7,624,044	102.4847	7,788,837	7,600,000	7,623,202		(842)			3.200	3.148	MS	64,178		09/25/2019	09/26/2026
92890H-AC-6	WEA FINANCE LLC			1,2	1FE	35,990,880	105.1029	37,837,044	36,000,000	35,996,250		568			3.750	3.752	MS	390,000	1,350,000	09/26/2014	09/17/2024
92890H-AD-4	WEA FINANCE LLC			1,2	1FE	12,002,308	115.7147	13,075,761	11,300,000	11,993,228		(9,080)			4.750	4.338	MS	155,061	268,375	05/22/2019	09/17/2044
92928Q-AD-0	WEA FINANCE LLC			1,2	1FE	18,458,888	115.0046	21,689,868	18,860,000	18,468,134		7,198			4.625	4.758	MS	244,722	872,275	09/25/2018	09/20/2048
92933B-AK-0	WMG ACQUISITION CORP			1,2	3FE	266,681	102.3750	271,294	265,000	265,838		(210)			5.000	4.902	FA	5,521	13,250	07/28/2016	08/01/2023
92933B-AM-6	WMG ACQUISITION CORP			1,2	3FE	2,969,938	103.3750	3,059,900	2,960,000	2,966,246		(1,123)			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	105.2500	26,313	25,000	24,793		27			5.500	5.658	AO	290	1,375	07/10/2018	04/15/2026
931142-CB-7	WAL MART STORES INC				1FE	24,763,505	131.2480	32,155,760	24,500,000	24,705,486		(8,374)			5.250	5.171	MS	428,750	1,286,250	05/23/2011	09/01/2035
931142-DU-4	WAL-MART STORES INC			1,2	1FE	9,481,646	101.7398	10,036,631	9,865,000	9,580,626		90,059			2.350	3.384	JD	10,303	231,828	11/21/2018	12/15/2022
931142-EB-5	WALMART INC			1,2	1FE	5,313,838	116.2778	6,087,143	5,235,000	5,309,836		(2,849)			3.950	3.839	JD	1,723	206,783	07/09/2018	06/28/2038
931142-ED-1	WALMART INC			1,2	1FE	12,962,560	107.0546	13,917,098	13,000,000	12,969,878		4,886			3.550	3.597	JD	6,410	461,500	06/20/2018	06/26/2025
931142-EM-1	WALMART INC			1,2	1FE	18,978,915	105.0852	19,970,391	19,004,000	18,980,596		1,681			3.050	3.071	JJ	278,541	120,754	04/16/2019	07/08/2026
931422-AH-2	WALGREEN CO			1	2FE	42,925,295	102.0250	43,982,978	43,110,000	43,030,227		27,507			3.100	3.172	MS	393,499	1,336,410	02/01/2017	09/15/2022
931422-AK-5	WALGREEN CO			1	2FE	4,588,050	99.4276	4,971,380	5,000,000	4,600,337		9,564			4.400	4.992	MS	64,778	220,000	09/17/2018	09/15/2042
931427-AF-5	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	5,474,150	101.8788	5,603,334	5,500,000	5,491,735		4,189			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	104.0935	10,409,350	10,000,000	10,171,964		(33,662)			3.800	3.396	MN	45,389	380,000	01/06/2015	11/18/2024
93936K-BK-4	WASHINGTON NATURAL GAS COMPANY				1FE	15,000,000	117.6330	17,644,950	15,000,000	15,000,000					7.150	7.149	JD	47,667	1,072,500	12/15/1995	12/19/2025
94106L-BH-1	WASTE MANAGEMENT INC			1,2	2FE	6,998,110	104.8261	7,337,827	7,000,000	6,998,374		264			3.200	3.204	JD	9,956	126,311	05/14/2019	06/15/2026
94106L-BJ-7	WASTE MANAGEMENT INC			1,2	2FE	8,588,794	111.8461	8,964,465	8,015,000	8,578,856		(9,938)			4.000	3.491	JJ	195,032		06/25/2019	07/15/2039
948626-AA-4	WEIGHT WATCHERS INTERNATIONAL INC			1,2	4FE	993,281	105.7500	1,031,063	975,000	991,450		(1,831)			8.625	8.259	JD	7,008	84,094	01/16/2019	12/01/2025
94874R-AY-2	WEINGARTEN REALTY INVESTORS				2FE	5,458,250	116.1018	5,805,090	5,000,000	5,199,528		(24,281)			6.640	5.897	MS	97,756	332,000	01/23/2004	07/15/2026
94973V-AH-0	ANTHEM INC			1	2FE	33,820,835	128.3222	42,346,326	33,000,000	33,561,156		(24,688)			5.950	5.774	JD	87,267	1,963,500	05/18/2006	12/15/2034
94974B-GH-7	WELLS FARGO & CO				1FE	30,338,330	103.1809	31,408,266	30,440,000	30,384,507		9,848			3.000	3.039	FA	334,840	913,200	02/11/2015	02/19/2025
958102-AM-7	WESTERN DIGITAL CORP			1,2	3FE	1,257,597	104.2500	1,365,675	1,310,000	1,262,594		4,997			4.750	5.447	FA	23,507	45,101	07/09/2019	02/15/2026
961214-EF-6	WESTPAC BANKING CORP			C 2	2FE	9,320,000	104.2345	9,714,655	9,320,000	9,320,000					4.110	4.110	JJ	167,053		07/16/2019	07/24/2034
961548-AL-8	WESTVACO CORPORATION				2FE	9,834,500	102.9621	10,296,210	10,000,000	9,993,021		14,362			9.750	9.908	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AR-5	WESTVACO CORP DEL MERGED INTO MEADWESTVA				2FE	5,443,190	122.5085	6,737,968	5,500,000	5,471,468		2,854			7.670	7.763	JJ	194,520	421,850	06/19/2000	01/15/2027
961548-AV-6	WESTVACO CORPORATION				2FE	12,145,014	136.7189	13,855,093	10,134,000	11,305,470		(79,837)			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	135.0677	11,683,356	8,650,000	8,391,137		14,729			7.950	8.369	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS LLC				2PL	4,977,778	106.9436	5,323,417	4,977,778	4,977,778					4.310	4.310	MJSD	596	212,896	12/04/2014	12/18/2024
962166-AS-3	WEYERHAEUSER COMPANY				2FE	1,011,660	115.2006	1,152,006	1,000,000	1,002,959		(714)			7.125	7.029	JJ	32,854	71,250	11/29/1993	07/15/2023
962166-AT-1	WEYERHAEUSER CO				2FE	2,137,160	126.3694	2,527,388	2,000,000	2,052,995		(8,407)			8.500	7.846	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO				2FE	17,786,835	126.8045	21,556,765	17,000,000	17,399,120		(38,582)			6.950	6.552	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO			1	2FE	10,189,608	131.7898	11,597,502	8,800,000	9,745,033		(43,207)			6.875	5.746	JD	26,889	605,000	02/02/2005	12/15/2033
966387-BG-6	WHITING PETROLEUM CORP			1,2	4FE	1,578,839	68.0000	1,059,440	1,558,000	1,575,246		(2,381)			6.625	6.393	JJ	47,595	103,218	07/25/2018	01/15/2026
969133-AK-3	WEYERHAEUSER CO				2FE	14,650,860	125.4806	17,567,284	14,000,000	14,296,247		(34,566)			7.850	7.432	JJ	549,500	1,099,000	07/18/2002	07/01/2026

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
96926D-AH-3	WILLIAM LYON HOMES INC			1,2	4FE	75,295	100.1250	74,093	74,000	74,000		(405)			7.000	7.000	FA	1,957	5,669	07/27/2016	08/15/2022
96926J-AC-1	WILLIAM CARTER CO			1,2	3FE	820,000	107.5000	881,500	820,000	820,000					5.625	5.625	MS	13,581	23,191	02/28/2019	03/15/2027
969457-BU-3	WILLIAMS CO INC			1,2	2FE	42,488	103.2581	46,466	45,000	43,673		401			3.700	4.754	JJ	768	1,665	11/21/2016	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2FE	13,995,256	118.0764	16,141,044	13,670,000	13,993,907		(9,479)			5.750	5.547	JD	15,284	786,025	10/04/2018	06/24/2044
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2FE	58,500	107.8751	64,725	60,000	59,055		184			4.550	4.946	JD	53	2,730	11/18/2016	06/24/2024
96949L-AC-9	WILLIAMS PARTNERS LP			1,2	2FE	12,717,474	111.3660	13,904,045	12,485,000	12,714,352		(3,071)			5.100	4.971	MS	187,483	483,735	04/10/2019	09/15/2045
96950F-AF-1	WILLIAMS PARTNERS LP			1	2FE	11,387,700	124.1214	12,412,140	10,000,000	11,342,209		(35,964)			6.300	5.220	AO	133,000	630,000	09/17/2018	04/15/2040
96950F-AM-6	WILLIAMS PARTNERS LP			1,2	2FE	33,332,825	106.2773	34,766,493	32,713,000	33,125,398		(96,859)			4.300	3.945	MS	457,164	1,406,659	11/28/2018	03/04/2024
96950F-AQ-7	WILLIAMS PARTNERS LP			1,2	2FE	10,332,487	104.7601	10,630,007	10,147,000	10,310,115		(22,372)			3.900	3.533	JJ	182,477	197,867	04/03/2019	01/15/2025
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC			1,2	4FE	615,525	105.3750	648,056	615,000	615,482		(43)			6.875	6.849	FA	15,973	35,759	05/09/2019	08/15/2023
976656-BL-1	WISCONSIN ELECTRIC POWER COMPANY				1FE	39,561,150	155.2584	65,208,528	42,000,000	39,583,136		898			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	105.7548	40,176,249	37,990,000	38,025,292		(6,177)			3.550	3.530	JD	59,940	1,348,645	08/03/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CAPITAL CORPORATION				2FE	6,771,000	126.0270	9,452,024	7,500,000	7,093,695		31,082			6.940	7.750	MN	66,508	520,500	01/19/2001	12/01/2028
98212B-AE-3	WPX ENERGY INC			1,2	3FE	288,000	106.2500	318,750	300,000	291,785		1,473			5.250	5.926	MS	4,638	15,750	05/05/2017	09/15/2024
98212B-AG-8	WPX ENERGY INC			1,2	3FE	1,790,000	115.0000	2,058,500	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	3PL	430,000	106.7500	459,025	430,000	430,000					5.750	5.750	JD	2,060	24,725	05/09/2018	06/01/2026
982526-AQ-8	WM WRIGLEY JR CO			1,2	1FE	10,319,634	100.8985	10,392,546	10,300,000	10,302,457		(3,435)			3.375	3.340	AO	67,594	347,625	03/24/2014	10/21/2020
983024-AG-5	WYETH			1	1FE	3,644,305	139.7540	4,891,390	3,500,000	3,600,796		(4,384)			6.500	6.191	FA	94,792	227,500	11/30/2004	02/01/2034
98310W-AQ-1	WYNDHAM DESTINATIONS INC			1,2	3FE	500,000	100.2500	501,250	500,000	500,000					4.625	4.626	MS	1,156		12/10/2019	03/01/2030
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4FE	1,087,216	107.0000	1,206,960	1,128,000	1,092,710		5,394			5.500	6.216	MS	20,680	52,938	03/28/2019	03/01/2025
983130-AX-3	WYNN LAS VEGAS LLC			1,2	4FE	1,904,839	106.1250	2,066,254	1,947,000	1,908,828		3,846			5.250	5.568	MN	13,061	102,218	01/09/2019	05/15/2027
98389B-AR-1	XCEL ENERGY INC			1,2	2FE	25,480,445	104.2585	26,585,918	25,500,000	25,488,395		1,692			3.300	3.308	JD	70,125	841,500	05/28/2015	06/01/2025
984121-CB-7	XEROX CORP			1	3FE	89,157	105.5000	89,675	85,000	89,153		(5)			6.750	6.316	JD	255	1,688	12/16/2019	12/15/2039
984121-CL-5	XEROX CORP			1	3FE	22,563	90.0000	22,500	25,000	22,567		4			4.800	5.771	MS	400		12/17/2019	03/01/2035
984121-CQ-4	XEROX CORP			1,2	3FE	1,021,250	103.7532	1,037,532	1,000,000	1,020,078		(1,172)			4.125	3.441	MS	12,146		10/18/2019	03/15/2023
98458P-AA-3	YALE UNIVERSITY			2	1FE	9,965,900	122.9442	12,294,420	10,000,000	9,970,540		1,029			7.375	7.397	AO	155,694	737,500	04/03/1996	04/15/2096
988498-AL-5	YUM! BRANDS INC			1,2	4FE	485,500	105.0000	509,250	485,000	485,487		(13)			4.750	4.738	JJ	7,039		09/04/2019	01/15/2030
989194-AP-0	ZAYO GROUP LLC			1,2	4FE	275,000	101.6250	279,469	275,000	275,000					5.750	5.749	JJ	7,291	15,813	01/12/2017	01/15/2027
98954N-AA-7	ZIGGO SECURED FINANCE BV		C	1,2	4FE	441,000	105.6250	475,313	450,000	441,681		681			5.500	5.824	JJ	11,413	12,375	06/03/2019	01/15/2027
98954U-AB-9	ZIGGO BOND FINANCE BV		C	1,2	4FE	1,250,000	104.5000	1,306,250	1,250,000	1,250,000					6.000	6.000	JJ	34,583	75,000	09/16/2016	01/15/2027
98955D-AA-8	ZIGGO BV		C	2	4FE	1,120,860	102.9429	1,148,843	1,116,000	1,120,808		(52)			4.875	4.821	AO	9,521		11/07/2019	01/15/2030
B6398#-AD-3	ALIAXIS FINANCE SA		C	1	2	5,000,000	103.5871	5,179,353	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP				2PL	7,242,409	100.4754	7,382,898	7,347,966	7,347,966				371,487	4.113	4.113	JD	158,035	187,660	09/07/2018	12/31/2033
C1465*-AK-9	CGI INC.		A		2	10,714,286	103.2988	11,067,728	10,714,286	10,714,286					3.740	3.739	MS	121,327	380,678	07/31/2014	09/12/2024
C1465*-AL-7	CGI INC.		A	1	2	15,000,000	106.9062	16,035,928	15,000,000	15,000,000					4.060	4.059	MS	184,392	609,000	07/31/2014	09/12/2024
C9716#-AA-7	WASTE CONNECTIONS, INC.			1	2FE	8,500,000	100.5516	8,546,888	8,500,000	8,500,000					2.390	2.390	JD	16,929	203,150	05/05/2016	06/01/2021
C9716#-AB-5	WASTE CONNECTIONS, INC.			1	2FE	10,500,000	101.6731	10,675,672	10,500,000	10,500,000					2.750	2.750	JD	24,063	288,750	05/05/2016	06/01/2023
EK3707-01-6	MIRABELA NICKEL LTD		C		6Z	42,107	33.6250	16,229	48,265	16,229	(25,878)				9.500	0.000	N/A			06/24/2015	06/24/2019
F2940H-FL-4	ELECTRICITE DE FRANCE SA		B		1FE	36,598,573	116.8660	27,789,873	23,779,263	26,173,906		(901,358)		1,177,697	6.875	3.236	DEC	89,335	1,619,028	04/17/2013	12/12/2022
F4113N-DY-2	ORANGE SA		B		2FE	16,564,581	121.1920	15,356,522	12,671,234	14,463,864		(295,937)		588,925	5.250	2.640	DEC	49,075	660,570	04/19/2016	12/05/2025
F6519#-AK-7	QUADIENT SAS		D	9	2	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					3.650	3.705	MJSD	53,941	818,275	05/21/2014	09/04/2022
F9876*-AA-4	YOPLAIT SAS		B	1	2FE	15,065,050	103.1854	12,740,823	12,347,500	12,347,500				(227,150)	3.700	3.700	JD	8,883	301,757	05/20/2014	06/24/2021
G0566*-AC-3	ARQIVA PP FINANCING PLC		B	5	2FE	28,927,200	100.0000	22,520,750	22,520,750	22,520,750				869,550	2.980	2.981	JD	1,864	671,287	06/27/2014	06/29/2029
G0566V-AA-8	ARQIVA FINANCING PLC		B		2FE	16,088,546	101.1940	13,137,562	12,982,550	13,023,809		(133,537)		528,283	4.040	3.142	JD	1,441	512,697	01/06/2015	06/30/2035
G0753U-AB-1	HEATHROW FUNDING LTD		B	1	1FE	5,551,418	109.7820	3,635,843	3,311,875	3,537,004		(215,510)		184,060	9.200	3.547	MS	78,469	293,202	12/12/2013	03/29/2023
G0753U-AJ-4	HEATHROW FUNDING LTD		B	1	1FE	31,176,138	112.3630	25,056,406	22,299,517	23,859,240		(548,621)		1,016,667	5.225	2.851	FEB	1,021,501	1,140,992	04/25/2013	02/15/2025
G15632-AV-7	BRITISH SKY BROADCASTING GROUP PLC		B		1FE	9,063,082	119.3480	9,173,325	7,686,200	8,506,540		(74,744)		334,716	4.000	2.754	NOV	30,241	297,991	03/02/2018	11/26/2029
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED		C		2FE	18,433,800	97.8012	18,028,482	18,433,800	18,433,800					5.330	5.408	MN	128,274	996,168	07/19/2017	11/15/2036
G2018Z-AP-6	CENTRICA PLC		B		2FE	15,788,488	111.1430	11,558,080	10,399,288	10,990,705		(327,557)		506,709	6.375	3.622	MAR	537,971	655,423	06/20/2014	03/10/2022
G2242#-AA-1	COATS GROUP FINANCE COMPANY LIMITED		D	1	2	3,000,000	104.3337	3,130,010	3,000,000	3,000,000					3.880	3.880	JD	8,083	116,400	11/08/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE COMPANY LIMITED		D	1	2	4,500,000	105.2902	4,738,060	4,500,000	4,500,000					4.070	4.070	JD	12,719	183,150	11/08/2017	12/06/2027
G2479P-2Y-0	COVENTRY BUILDING SOCIETY		B		1FE	13,181,905	112.3060	10,414,416	9,273,250	9,842,366		(231,865)		424,941	5.875	3.505	MS	142,188	522,473	01/30/2013	09/28/2022
G2656U-AB-5	CRH FINANCE UK PLC		B	1,2	2FE	15,762,868	117.3780	15,549,651	13,247,500	14,680,586		(134,393)		578,949	4.125	2.831	DEC	44,792	533,012	02/08/2018	12/02/2029
G2765*-AA-2	DIONYSUS AVIATION DESIGNATED ACTIVITY CO		D	1	2PL	15,000,000	104.1849	15,627,729	15,000,000	15,000,000					3.900	3.900	JJ	263,250	585,000	06/29/2017	07/19/2024
G2765*-AB-0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO		D	1	2PL	15,000,000	105.1415	15,771,226	15,000,000	15,000,000					4.060	4.060	JJ	274,050	609,000	06/29/2017	07/19/2025
G2885Y-AF-1	GLCCUK 1C B1 - ABS		B	1	1FE	20,083,534	107.2610	14,422,544	13,446,213	14,049,889		(562,209)		654,753	6.907	3.167	MAR	699,127	921,544	11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS PLC		B		1FE	17,763,400	106.2830	14,079,840	13,247,500	13,733,075		(309,715)		581,572	4.750	2.573	SEP	159,893	585,343	04/19/2013	09/30/2021

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
G3157J-AA-4	ENW CAPITAL FINANCE PLC		B		2FE	17,920,655	107.4860	13,242,463	12,320,175	12,840,856		(389,491)		576,395	6.125	3.312	JJ	336,294	723,125	11/15/2013	07/21/2021
G3257N-AC-0	EXPERIAN FINANCE PLC		B	1,2	1FE	15,891,471	103.7180	12,778,239	12,320,175	12,333,520		(10,193)		478,773	3.500	3.432	OCT	91,896	415,908	06/20/2014	10/15/2021
G3308S-AA-2	EVERSHOLT FUNDING PLC		B	1	2FE	13,356,294	103.9300	9,775,370	9,405,725	9,625,629		(283,548)		431,826	5.831	3.224	JD	44,962	529,008	10/25/2013	12/02/2020
G3663#-AC-5	FORTH PORTS FINANCE PLC		B	1	2Z	5,842,100	102.9962	6,412,879	6,226,325	6,226,325				384,225	2.970	2.970	MS	53,422		07/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC		B	1	2Z	6,587,900	103.4593	7,264,055	7,021,175	7,021,175				433,275	3.030	3.030	MS	61,459		07/17/2019	09/17/2031
G4157E-AB-1	GREAT ROLLING STOCK COMPANY LTD		B	1	2FE	16,097,158	102.6940	11,699,773	11,392,850	11,596,141		(421,595)		534,661	6.250	3.069	JJ	305,718	682,222	10/31/2014	07/27/2020
G4588#-BG-5	INTERMEDIATE CAPITAL GROUP PLC		B	1	2	4,873,500	100.9461	5,099,040	5,051,250	5,051,250				(92,925)	2.960	2.959	MN	20,766	149,631	03/30/2015	05/11/2020
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC		B	1	2	4,873,500	112.3276	5,673,948	5,051,250	5,051,250				(92,925)	3.380	3.380	MN	23,713	170,683	03/30/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		C	1	2	8,000,000	102.8129	8,225,032	8,000,000	8,000,000					4.190	4.188	MS	85,662	337,200	08/18/2016	09/29/2021
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		C	1	2	10,000,000	107.5218	10,752,179	10,000,000	10,000,000					4.660	4.659	MS	119,089	468,500	08/18/2016	09/29/2024
G4929A-AA-8	INTULN 1 1 - CMBS		B	4	2FE	8,117,653	89.9358	5,957,123	6,623,750	6,737,168		(13,811)		262,741	3.875	3.632	MS	74,745	249,003	06/14/2013	03/17/2028
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED		C		2Z	18,896,360	108.4632	20,495,597	18,896,360	18,896,360					5.563	5.644	MN	137,241	1,066,163	12/07/2017	05/15/2042
G5607D-AD-2	LONDON POWER NETWORKS LTD		B		1FE	5,741,301	112.2620	4,870,550	4,338,556	4,541,583		(67,911)		187,530	5.125	3.571	MAR	167,675	220,631	02/15/2013	03/31/2023
G5963#-AG-8	MEGGITT PLC		C	1	2	14,400,000	102.6492	14,781,483	14,400,000	14,400,000					3.310	3.310	JJ	231,700	476,640	04/06/2016	07/06/2023
G6097D-AJ-4	MIDLAND BANK PLC		B		1FE	11,643,273	116.2140	9,237,270	7,948,500	8,573,695		(197,054)		371,768	6.500	4.051	JUL	249,715	488,066	11/06/2012	07/07/2023
G6274B-AA-9	WM MORRISON SUPERMARKETS PLC		B		2FE	8,533,085	112.3720	7,740,970	6,888,700	7,151,907		(69,515)		286,784	4.625	3.575	JD	20,892	310,786	03/01/2013	12/08/2023
G6374W-AE-7	NATIONAL GRID COMPANY PLC (THE)		B		2FE	4,505,816	117.9790	3,907,317	3,311,875	3,556,867		(63,311)		148,375	5.875	3.882	FEB	177,818	192,157	06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BUILDING SOCIETY		B		2FE	12,920,202	103.6840	10,474,676	10,102,500	10,198,043		(192,769)		(165,466)	6.750	4.960	JUL	303,696	681,767	11/05/2012	07/22/2020
G6970*-AR-7	Peel Ports PP Finance Limited		B	1	2Z	18,742,295	99.5168	18,852,387	18,943,925	18,943,925				201,630	2.840	2.841	AO	19,428		12/06/2019	12/18/2026
G6S17B-P6-7	NATIONWIDE BUILDING SOCIETY		B		1FE	12,771,737	112.5170	13,415,121	11,922,750	12,442,737		(58,306)		483,725	3.250	2.642	JAN	367,319	377,120	05/16/2018	01/20/2028
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED		B		2FE	8,860,194	103.9808	9,422,002	9,061,290	9,061,290				349,866	2.690	2.690	AO	50,781	223,810	08/07/2018	04/16/2028
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD		B		2FE	16,003,585	103.9370	11,566,005	11,127,900	11,428,916		(443,184)		532,662	6.500	3.050	AO	144,267	707,684	10/31/2014	10/20/2020
G7304*-AE-1	QUADGAS FINANCE PLC		B	1	2FE	29,898,840	109.6636	34,285,353	31,264,100	31,264,100				1,207,140	3.290	3.291	JD	31,429	999,628	08/15/2018	08/30/2030
G7605#-AD-5	Roadster Finance DAC 3.11% due 12/05/203		B		2FE	8,844,810	114.5251	10,027,249	8,755,500	8,755,500				(161,070)	3.110	3.110	JD	19,666	271,138	11/26/2018	12/05/2036
G7885V-FQ-7	SSE PLC		B		2FE	5,239,336	105.2400	4,236,873	4,025,915	4,102,144		(51,455)		168,480	4.250	3.088	SEP	50,956	160,407	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		B		1FE	36,866,254	110.2710	28,412,853	25,766,388	27,242,306		(745,246)		1,191,196	5.750	3.055	MAR	1,141,535	1,475,248	06/13/2013	03/25/2022
G7996#-AD-2	SEGRO PLC		B	1	1PL	9,249,200	110.1292	9,889,606	8,980,000	8,980,000				(165,200)	1.820	1.820	AO	35,865	162,632	10/12/2018	10/12/2028
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM		B	1	2Z	25,588,000	99.9201	26,473,834	26,495,000	26,495,000				907,000	3.150	3.150	MS	111,735		11/08/2019	03/31/2037
G8278*-AA-9	BRISTOL AIRPORT		B	1	2	17,743,050	113.8590	17,647,656	15,499,575	15,499,575				598,455	3.680	3.680	JD	1,584	559,179	04/24/2015	05/15/2030
G8278*-AE-1	South West Airports Ltd		B	1	2Z	12,777,150	98.3006	13,413,044	13,644,925	13,644,925				867,775	2.810	2.810	JD	14,911		10/03/2019	12/18/2039
G8290E-AJ-3	SOUTHERN WATER SERVICES (FINANCE) LTD		B	1	1FE	12,787,848	104.5240	9,554,304	9,140,775	9,305,512		(163,475)		400,393	5.000	3.493	MAR	344,652	453,503	06/20/2014	03/31/2021
G82920-AK-8	SOUTHERN GAS NETWORKS PLC		B		2FE	17,570,529	113.2070	14,997,097	13,247,500	13,980,754		(210,525)		576,778	4.875	3.285	OCT	155,278	600,649	06/12/2013	10/05/2023
G87623-HR-1	TESCO PLC		B		2FE	9,247,304	109.7320	6,904,955	6,292,563	6,580,237		(161,806)		294,462	6.125	3.864	FEB	328,398	380,153	06/24/2014	02/24/2022
G8967#-AS-2	TRITON INTERNATIONAL LIMITED		C		2PL	17,142,857	101.6568	17,426,878	17,142,857	17,142,857					3.610	3.609	MS	156,433	618,857	02/19/2015	03/31/2025
G8967#-AT-0	TRITON INTERNATIONAL LIMITED		C		2PL	15,000,000	104.2829	15,642,430	15,000,000	15,000,000					3.910	3.909	MS	148,254	586,500	02/19/2015	03/31/2027
G9284#-BD-8	VITOL FINANCE LTD		C	1	2	8,764,206	102.5549	8,922,280	8,700,000	8,741,397		(10,796)			4.400	4.250	JD	4,253	382,800	10/17/2017	06/27/2023
G9421#-AA-9	WALES & WEST UTILITIES LIMITED		B	1	2	11,960,265	106.6614	13,140,874	12,320,175	12,320,175				359,910	3.060	3.060	MAR	285,890		01/16/2019	03/31/2026
G9421#-AB-7	WALES & WEST UTILITIES LIMITED		B	1	2	11,960,265	106.4715	13,117,476	12,320,175	12,320,175				359,910	3.060	3.062	SEP	95,297	177,292	01/16/2019	09/30/2026
K5059P-AF-8	ISS GLOBAL A/S		B	1,2	2FE	17,808,796	102.2990	17,224,594	16,837,500	16,775,049		8,354		(309,238)	1.500	1.553	AUG	84,878	246,769	04/19/2018	08/31/2027
K94545-CE-6	TDC AS		B	1	3FE	24,664,131	113.4630	19,540,314	17,221,750	18,371,770		(374,350)		791,751	6.875	4.545	FEB	1,012,073	955,488	05/08/2014	02/23/2023
L0175#-AE-2	ALPHA TRAINS FINANCE S.A.		B	1	2Z	8,209,125	96.6085	8,133,230	8,418,750	8,418,750				209,625	1.380	1.380	JD	20,009		10/02/2019	09/30/2031
L8367#-AA-1	SHURGARD LUXEMBOURG S.? R.L.		B	1	2	5,589,735	103.0683	4,743,462	4,602,250	4,602,250				(84,665)	2.670	2.670	JD	341	123,003	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG S.? R.L.		B	1	2	5,180,730	109.0761	4,652,639	4,265,500	4,265,500				(78,470)	3.110	3.110	JD	368	132,790	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG S.? R.L.		B	1	2	8,725,440	112.2965	8,067,384	7,184,000	7,184,000				(132,160)	3.260	3.253	JD	651	233,828	06/25/2014	07/24/2026
N07059-AH-6	ASML HOLDING NV		B	1	1FE	11,155,733	112.5210	9,560,012	8,496,203	8,754,754		(80,415)		(147,458)	3.375	2.507	SEP	81,480	282,442	05/09/2014	09/19/2023
N2273C-BV-5	CORIO NV		B		2FE	5,035,259	103.7820	4,135,583	3,984,875	4,007,221		(23,090)		(69,820)	3.250	2.749	FEB	109,639	131,049	02/18/2014	02/26/2021
N2557F-EP-5	DEUTSCHE TELEKOM AG		B		2FE	30,118,461	111.7550	22,947,353	20,533,625	22,035,369		(731,493)		977,131	6.500	3.107	APR	977,311	1,314,636	06/05/2013	04/08/2022
N7334#-AM-5	WERELDHAVE N.V.		D	1	2	20,000,000	104.3829	20,876,574	20,000,000	20,000,000					3.880	3.880	JJ	353,511	776,000	05/20/2015	07/17/2023
N7660F-AD-9	RWE FINANCE BV		B		3FE	20,248,424	106.6900	14,388,165	13,485,955	14,069,193		(520,592)		647,041	6.500	3.049	APR	613,132	856,141	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV		B		3FE	17,490,779	110.6520	13,632,520	12,320,175	13,084,178		(340,557)		567,506	5.500	2.904	JUL	331,399	640,117	04/16/2013	07/06/2022
N9061#-AB-4	VTTI MLP B.V.		C	1	2YE	7,500,000	109.2752	8,195,638	7,500,000	7,500,000					4.870	4.869	JD	16,233	365,250	09/25/2015	12/15/2025
N9391T-AX-7	VONOVIA FINANCE BV		B	1	2FE	15,466,264	104.8100	15,294,399	14,592,500	14,156,758		54,712		(264,463)	1.500	1.904	JAN	211,092	223,004	03/23/2018	01/14/2028
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2PL	14,100,000	104.6494	14,755,572	14,100,000	14,100,000					5.980	5.980	MJSD	25,764	909,571	04/27/2018	12/20/2044
PP044A-M5-9	Warehouses de Pauw NV/SA		B	1	2Z	24,792,025	100.0000	25,031,750	25,031,750	25,031,750				239,725	1.820	1.820	MAR			12/12/2019	03/10/2031
PP0761-MC-5	LaSalle Property Fund			1	2Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					3.140	3.140	FA			11/15/2019	02/13/2027
PP083L-3D-1	Thirteen Housing Group		B	1	1Z	18,421,260	100.0000	18,943,925	18,943,925	18,943,925				522,665	2.790	2.790	JJ			10/23/2019	01/23/2045
PP083Q-NL-0	Kayne Anderson MLP/Midstream Investment			1	1Z	11,400,000	100.0000	11,400,000	11,400,000	11,400,000					3.380	3.380	MJSD			11/20/2019	02/11/2027

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
PP30JI-DA-0	IFM (US) Colonial Pipeline 2 LLC			1	2Z	30,000,000	100.0000	30,000,000	30,000,000	30,000,000					3.640	3.640	JJ			10/03/2019	01/15/2030
PP9FC4-JU-9	ARTHUR J. GALLAGHER & CO.			1	2Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					3.990	3.990	JJ			10/29/2019	01/30/2030
PP9182-WX-1	Willow Holdco 1 Limited		B	1	2Z	24,454,900	100.0000	25,170,250	25,170,250	25,170,250				715,350	3.070	3.070	AO			10/30/2019	04/30/2027
PP9N4D-VB-9	Smith & Nephew PLC		C	1	1Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					2.830	2.830	JD			12/06/2019	06/17/2027
PPA05K-P3-5	Sociedad Concesionaria Operadora Aeropor		C	1	2Z	20,027,489	102.3619	20,500,523	20,027,489	20,027,489					4.080	4.080	JD	36,317	275,317	07/19/2019	12/15/2026
PPA33S-HP-4	Cove Point LNG			1	2Z	20,900,000	98.5737	20,601,894	20,900,000	20,900,000					3.920	3.921	JD	36,412		11/22/2019	09/30/2038
PPE0AB-CL-9	Meade Pipeline Investment LLC			9	2Z	22,680,263	100.0000	22,680,263	22,680,263	22,680,263					3.345	3.329	MON	69,543	283,257	11/19/2019	10/30/2026
Q0455#-AK-4	APT PIPELINES LIMITED		D	1	2	20,000,000	107.7677	21,553,545	20,000,000	20,000,000					6.140	6.137	MN	156,911	1,228,000	03/29/2007	05/15/2022
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT LIMITED		D	1	2	10,000,000	105.0770	10,507,705	10,000,000	10,000,000					3.760	3.760	MN	51,178	376,000	02/12/2016	05/12/2026
Q2759@-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD		C	1	2PL	20,000,000	103.3120	20,662,404	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	1	2FE	9,400,000	106.9561	10,053,875	9,400,000	9,400,000					4.570	4.570	JJ	206,437	434,280	06/10/2015	07/08/2025
Q8806#-AC-1	TABCORP FINANCE PTY LTD.		C	1	2FE	30,000,000	112.5017	33,750,522	30,000,000	30,000,000					4.820	4.820	JD	196,817	1,325,500	03/22/2018	06/12/2030
Q9194*-AM-1	TRANSURBAN QUEENSLAND FINANCE PTY LIMITE		C	1	2FE	9,800,000	106.7277	10,459,314	9,800,000	9,800,000					4.060	4.060	MN	50,840	198,940	03/27/2019	05/15/2031
U70109-AG-5	PARKER-HANNIFIN CORP			1,2	1FE	5,419,467	103.3530	5,800,687	5,612,500	5,639,421		(5,555)		(103,576)	1.125	1.025	MAR	52,790	64,055	12/07/2017	03/01/2025
X5151*-AD-2	LANDSVIRKJUN		C	1	2FE	1,900,000	102.3971	1,945,545	1,900,000	1,900,000					4.010	4.010	MS	23,915	76,190	01/30/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN		C	1	2FE	2,200,000	103.5096	2,277,212	2,200,000	2,200,000					4.120	4.120	MS	28,451	90,640	01/30/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN		C	1	2FE	400,000	104.6487	418,595	400,000	400,000					4.300	4.300	MS	5,399	17,200	01/30/2018	03/08/2025
ZQ0157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B		B		2FE	21,806,730	100.1960	22,269,062	22,225,500	22,225,500				418,770	3.375	3.375	JD	108,714	36,031	10/10/2019	12/31/2038
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,535,929,548	XXX	21,840,828,080	20,162,155,808	20,309,140,152	(90,520)	(25,077,406)	1,349,195	23,985,486	XXX	XXX	XXX	208,854,520	771,020,236	XXX	XXX
042856-AA-2	ARRW 181 A1 - CMO/RMBS			4	1FM	3,938,985	101.2515	4,020,950	3,971,252	3,936,852		(1,919)			3.763	3.929	MON	12,453	149,438	12/14/2018	04/27/2048
042858-AC-4	ARRW 192 A3 - CMO/RMBS			4	1FM	4,340,549	101.1795	4,391,836	4,340,639	4,341,368		819			3.800	3.717	MON	13,745	96,218	05/16/2019	04/26/2049
12545C-AD-2	CWHL 0710 A4 - CMO/RMBS			4	1FM	2,309,094	77.3050	2,545,005	3,292,162	1,977,109		(87,895)			5.500	10.990	MON	15,089	179,263	03/26/2008	07/25/2037
12647G-AX-6	CSMC 13IVR4 A11 - CMO/RMBS			4	1FM	2,875,768	105.4105	3,026,631	2,871,281	2,873,701		513			3.482	3.432	MON	8,330	99,176	11/05/2015	07/27/2043
126694-JT-6	CWHL 0524 A3 - CMO/RMBS			4	1FM	4,604,942	87.4421	4,390,289	5,020,792	4,087,819		(195,971)			5.500	5.194	MON	23,012	272,982	10/17/2005	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS			4	1FM	3,142,507	91.6211	3,078,851	3,360,418	2,827,357		(66,267)			5.500	6.398	MON	15,402	182,977	12/05/2005	01/25/2036
126694-W4-6	CWHL 069 A3 - CMO/RMBS			4	1FM	3,037,504	77.6517	2,740,867	3,529,692	2,679,829		(165,937)			6.000	5.370	MON	17,648	208,007	03/01/2006	05/25/2036
126694-W7-9	CWHL 069 A6 - CMO/RMBS			4	1FM	3,645,794	77.6517	3,339,239	4,300,276	3,265,409		(202,245)			6.000	5.365	MON	21,501	253,418	03/01/2006	05/25/2036
126694-X5-2	CWHL 069 A12 - CMO/RMBS			4	1FM	1,815,438	77.6517	1,662,788	2,141,340	1,626,024		(100,709)			6.000	5.365	MON	10,707	126,191	03/14/2006	05/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS			4	1FM	1,871,136	105.7252	2,053,338	1,942,146	1,907,199		3,757			5.500	6.093	MON	8,902	106,901	06/21/2004	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS			4	1FM	2,131,998	93.1335	2,057,637	2,209,341	1,976,601		(60,576)			5.500	4.599	MON	10,126	118,987	11/09/2005	09/25/2035
16162Y-AE-5	CHASE 06S4 A5 - CMO/RMBS			4	1FM	1,987,949	72.0703	1,916,223	2,658,825	1,680,635		(119,252)			6.000	8.168	MON	13,294	158,132	12/07/2006	12/25/2036
17025A-AL-6	CWHL 0617 A11 - CMO/RMBS			4	1FM	1,161,417	75.0078	1,704,247	2,272,094	1,188,304		(55,122)			6.000	15.636	MON	11,360	133,873	01/12/2009	12/25/2036
17322N-AA-2	CMLTI 14J1 A1 - CMO/RMBS	CF		4	1FM	18,041,064	102.1086	18,339,180	17,960,475	18,015,111		(3,456)			3.500	3.467	MON	52,385	623,283	10/22/2015	05/25/2044
17323E-AD-5	CMLTI 14J2 A1 - CMO/RMBS	CF		4	1FM	9,241,691	103.0175	9,438,707	9,162,237	9,215,618		(2,350)			3.500	3.451	MON	26,723	316,136	10/24/2014	11/25/2044
22541Q-BT-8	CSFB 0311 A32 - CMO/RMBS			4	1FM	432,400	104.6984	448,789	428,650	427,464		(92)			5.500	5.520	MON	1,965	23,826	05/21/2003	06/25/2033
362636-AM-4	GSR 072F 2A7 - CMO/RMBS			4	1FM	655,639	116.2910	877,873	754,893	671,748		10,136			5.750	12.329	MON	3,617	41,823	11/01/2007	02/25/2037
43789C-AA-8	HOF 182 A1 - CMO/RMBS			4	1FM	15,397,732	97.1264	14,955,617	15,398,091	14,911,973		(485,778)			3.985	1.416	MON	51,134	613,614	12/11/2018	11/25/2058
466247-N2-5	JPMMT 06S1 2A3 - CMO/RMBS			4	1FM	1,464,547	102.8880	1,416,540	1,376,778	1,412,132		(9,450)			6.000	4.745	MON	6,884	80,752	11/21/2012	04/25/2036
46630U-AC-8	JPMMT 07A3 2A1 - CMO/RMBS			4	1FM	489,408	88.1801	544,572	617,567	465,253		(11,236)			4.198	8.649	MON	2,161	25,679	04/30/2007	05/25/2037
46639G-AL-0	JPMMT 131 1A2 - CMO/RMBS			4	1FM	7,430,063	101.6127	7,915,027	7,789,407	7,552,146		34,657			3.000	3.909	MON	19,474	230,276	04/07/2016	03/25/2043
46640B-AC-8	JPMMT 132 A2 - CMO/RMBS	CF		4	1FM	9,401,023	103.8891	9,552,809	9,195,196	9,371,559		(7,001)			3.500	3.013	MON	26,819	317,363	04/19/2016	05/25/2043
46641C-AA-9	JPMMT 141 1A1 - CMO/RMBS			4	1FM	2,810,400	106.8144	2,891,667	2,707,189	2,777,420		161			3.878	3.315	MON	8,749	104,464	08/13/2014	01/25/2044
46641C-AH-4	JPMMT 141 1A9 - CMO/RMBS			4	1FM	4,609,373	104.5934	4,712,643	4,505,681	4,567,753		(4,961)			3.500	3.124	MON	13,142	156,392	03/31/2014	01/25/2044
46641C-BK-6	JPMMT 141 1AA - CMO/RMBS			4	1FM	5,329,696	106.8144	5,473,926	5,124,708	5,280,638		(3,855)			3.878	3.205	MON	16,561	197,751	04/15/2015	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS	CF		4	1FM	12,471,213	99.8603	12,479,144	12,496,597	12,471,353		3,561			3.000	3.020	MON	31,241	370,275	07/21/2015	06/26/2045
64829Y-AA-8	NRZT 19NQM1 A1 - CMO/RMBS			4	1FM	3,286,707	101.6182	3,339,893	3,286,707	3,286,707					3.675	3.638	MON	10,064	110,709	01/11/2019	01/25/2049
74957E-AR-8	RFMSI 06S5 A16 - CMO/RMBS			4	1FM	2,903,193	97.6550	3,289,844	3,368,843	2,804,103		(82,042)			6.000	7.978	MON	16,844	198,264	01/02/2007	06/25/2036
81744N-AA-8	SEMT 126 A1 - CMO/RMBS			4	1FM	2,071,523	99.0232	2,160,673	2,181,986	2,092,160		3,906			2.500	2.731	MON	4,546	53,681	08/19/2014	12/26/2042
81745B-AB-1	SEMT 136 A2 - CMO/RMBS			4	1FM	11,448,720	98.9782	11,310,277	11,427,035	11,438,067		(3,888)			3.000	2.930	MON	28,568	339,530	04/28/2016	05/26/2043
822804-AJ-9	SAFT 131 A2 - CMO/RMBS			4	1FM	7,265,616	102.1060	7,660,092	7,502,097	7,311,089		4,153			3.500	3.646	MON	21,881	259,648	06/27/2013	07/31/2043
85571K-AD-7	STAR 191 M1 - CMO/RMBS			4	2FE	4,999,939	99.6982	4,984,912	5,000,000	4,999,560		(378)			3.764	3.765	MON	15,683	94,100	07/02/2019	06/25/2049
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS			4	1FM	4,728,172	102.0421	5,191,343	5,087,451	4,849,025		111,054			5.500	8.222	MON	23,317	271,461	05/14/2004	06/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						161,341,202	XXX	163,911,428	167,281,845	158,289,084		(1,497,662)			XXX	XXX	XXX	563,329	6,514,589	XXX	XXX
05357H-AA-8	AVMT 13AVM A - CMBS			4	1FM	20,688,320	101.7550	20,351,000	20,000,000	20,093,748		(107,686)			3.743	3.262	MON	62,378	758,930	12/10/2013	12/07/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
05490V-AG-2	BBCMS 15MSQ D - CMBS			4	1FM	9,968,930	101.3560	10,135,600	10,000,000	9,982,941		3,286			3.990	4.124	MON	24,382	404,521	09/17/2015	09/15/2032
05491U-BD-9	BBCMS 18C2 A5 - CMBS			4	1FM	15,449,400	112.5190	16,877,850	15,000,000	15,408,029		(40,238)			4.314	3.959	MON	53,925	647,100	12/04/2018	12/15/2051
05492J-BA-9	BBCMS 19C5 XA - CMBS			3	1FE	5,332,841	6.5287	5,260,207		5,332,247		(2,586)			0.896	3.493	MON	60,192	60,220	11/06/2019	11/18/2052
05550M-AV-6	BBCMS 19C3 XA - CMBS			3	1FE	6,971,049	10.1920	6,768,563		6,601,351		(379,087)			1.348	4.337	MON	74,590	474,602	05/20/2019	05/17/2052
05604F-AC-9	BWAY 131515 A2 - CMBS			2	1FM	19,474,865	104.1100	19,780,900	19,000,000	19,218,114		(42,103)			3.454	3.214	MON	54,693	656,317	02/26/2013	03/10/2033
060352-AK-7	BANK 17BNK6 B - CMBS			4	1FM	1,020,961	106.0440	1,113,462	1,050,000	1,023,810		2,699			3.964	4.368	MON	3,469	41,622	12/07/2018	07/16/2060
06539L-BB-5	BANK 18BK13 A5 - CMBS			4	1FM	8,754,592	111.9140	9,512,690	8,500,000	8,722,180		(22,933)			4.217	3.864	MON	29,870	358,445	07/23/2018	08/17/2061
065405-AJ-1	BANK 19BN16 XA - CMBS			3	1FE	3,650,509	6.9720	3,448,132		3,358,936		(307,676)			0.967	4.646	MON	39,846	433,372	02/04/2019	02/16/2052
06540V-BC-8	BANK 19BN24 XA - CMBS			3	1FE	6,972,327	5.4690	6,942,622		6,953,415		(18,912)			0.768	5.733	MON	81,225		12/12/2019	11/17/2062
06541R-BC-6	BANK 19BN23 XA - CMBS			3	1FE	3,238,085	5.8714	3,214,575		3,219,322		(18,763)			0.819	3.899	MON	37,349		11/22/2019	12/17/2052
06541W-AX-0	BANK 17BNK5 A5 - CMBS			4	1FM	16,107,188	105.7840	17,560,144	16,600,000	16,157,447		48,485			3.390	3.814	MON	46,895	562,740	12/14/2018	06/17/2060
079868-AA-3	T 94A 94A - CMBS			4	2FE	962,091	100.0000	1,096,788	1,096,788	1,096,788		(295)			8.650	8.638	N/A	55,079	183,057	12/15/1994	01/02/2020
08160B-AD-6	BMARK 18B5 A4 - CMBS			4	1FM	7,319,102	111.4990	7,804,930	7,000,000	7,290,080		(29,022)			4.208	3.648	MON	24,544	269,988	01/04/2019	07/17/2051
08161H-AF-7	BMARK 18B4 A5 - CMBS			4	1FM	10,299,252	111.0010	11,100,100	10,000,000	10,259,307		(27,249)			4.121	3.767	MON	34,342	412,100	06/28/2018	07/17/2051
08162P-AX-9	BMARK 18B1 A5 - CMBS			4	1FM	9,945,703	107.7000	10,770,000	10,000,000	9,949,690		3,870			3.666	3.748	MON	30,550	366,600	12/20/2018	01/18/2051
08162T-BB-8	BMARK 18B7 A4 - CMBS			4	1FM	10,299,348	114.3380	11,433,800	10,000,000	10,270,380		(26,640)			4.510	4.155	MON	37,583	451,000	11/09/2018	05/16/2053
08162U-AW-0	BMARK 18B8 A5 - CMBS			4	1FM	12,359,972	112.3870	13,486,440	12,000,000	12,327,350		(32,474)			4.232	3.876	MON	42,317	507,804	12/10/2018	01/18/2052
12508G-AV-8	CCUBS 17C1 XA - CMBS			3	1FE	5,758,706	5.6910	4,519,663		4,555,780		(597,027)			1.013	8.715	MON	67,040	856,343	11/21/2017	11/18/2050
12515B-AF-5	CD 19CD8 XA - CMBS			4	1FE	12,267,102	11.1740	11,836,248		11,982,005		(293,588)			1.413	3.527	MON	124,712	524,147	08/12/2019	08/17/2057
12528Y-AG-8	CF 19CF2 XA - CMBS			3	1FE	10,007,224	9.0280	9,741,575		9,944,207		(71,918)			1.376	3.363	MON	123,694	235,621	09/27/2019	11/15/2052
12531W-AZ-5	CFCRE 16C3 ASB - CMBS			4	1FM	13,084,447	104.1470	13,230,835	12,704,000	12,885,237		(53,058)			3.688	3.234	MON	39,044	468,523	01/22/2016	01/10/2048
12591K-AC-9	COMM 13CR12 ASB - CMBS			4	1FM	11,030,767	102.8320	11,013,393	10,710,083	10,790,590		(24,266)			3.623	3.182	MON	32,336	396,483	10/24/2013	10/15/2046
12592T-AL-9	COMM 153BP D - CMBS			4	1FM	23,966,321	99.9590	24,989,750	25,000,000	24,411,729		96,724			3.346	(195,507)	MON	69,716	820,845	02/06/2015	02/12/2035
12594M-BD-9	COMM 16C0R1 XA - CMBS			3	1FE	6,529,193	6.7180	4,274,095		4,509,544		(759,206)			1.436	9.142	MON	76,146	965,449	10/12/2016	10/13/2049
12595E-AE-5	COMM 17C0R2 XA - CMBS			3	1FE	7,726,316	7.3470	6,207,996		5,979,173		(817,368)			1.173	6.245	MON	82,569	1,049,813	09/22/2017	09/12/2050
12624K-AD-8	COMM 12CRE2 A4 - CMBS			4	1FM	4,987,765	102.0780	4,960,991	4,860,000	4,891,069		(14,408)			3.147	2.839	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM 13CRE8 A5 - CMBS			4	1FM	11,967,731	103.9590	12,080,036	11,620,000	11,743,776		(37,167)			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	105.9380	17,172,550	16,210,000	16,384,214		(56,132)			4.222	3.937	MON	57,029	695,438	07/01/2013	07/10/2045
12626B-AD-6	COMM 13CC10 A4 - CMBS			4	1FM	6,179,695	106.3610	6,381,660	6,000,000	6,068,623		(19,263)			4.210	3.862	MON	21,050	252,600	08/01/2013	08/10/2046
12652U-AW-9	CSAIL 18CX11 XA - CMBS			3	1FE	13,695,352	5.3620	11,751,209		11,373,600		(1,487,032)			0.836	4.472	MON	152,743	1,997,737	04/05/2018	04/17/2051
17291C-BW-4	CGCMT 16C2 XA - CMBS			3	1FE	16,595,764	9.2320	11,357,516		11,137,053		(1,811,292)			1.766	7.892	MON	181,037	2,269,315	08/12/2016	08/12/2049
17320D-AQ-1	CGCMT 13GJ11 B - CMBS			4	1FM	2,057,891	101.8040	2,036,080	2,000,000	2,034,271		(10,268)			3.732	3.171	MON	6,220	74,640	08/24/2017	04/12/2046
17321J-AE-4	CGCMT 13GC15 AAB - CMBS			4	1FM	5,667,726	103.1630	5,676,827	5,502,774	5,542,408		(12,656)			3.942	3.490	MON	18,077	215,852	09/18/2013	09/12/2046
17321R-AF-3	CGCMT 13GC17 XA - CMBS			3	1FE	2,126,284	3.3940	1,369,497		1,069,623		(310,726)			1.188	30.660	MON	39,962	452,333	11/30/2016	11/12/2046
17322M-AZ-9	CGCMT 14GC21 B - CMBS			4	1FM	5,889,594	105.3500	6,031,288	5,725,000	5,840,852		(25,627)			4.328	3.817	MON	20,648	247,778	01/29/2018	05/10/2047
17326C-BE-3	CGCMT 17B1 XA - CMBS			3	1FE	3,935,104	4.8120	2,969,415		3,068,312		(436,809)			0.976	11.167	MON	50,187	583,468	08/15/2017	08/17/2050
17327G-AU-8	CGCMT 18C6 XA - CMBS			3	1FE	4,309,501	5.7790	4,027,650		3,860,411		(441,870)			0.787	4.824	MON	45,707	597,569	11/20/2018	11/10/2051
17328C-AJ-1	CGCMT 19C7 XA - CMBS			3	1FE	8,681,457	6.8410	8,448,654		8,681,924		467			1.009	14.268	MON	103,853		12/13/2019	12/16/2072
17328F-BB-0	CGCMT 19GC41 XA - CMBS			3	1FE	5,491,132	7.8380	5,271,715		5,295,692		(198,835)			1.061	2.859	MON	59,462	252,405	08/06/2019	08/10/2056
201736-AC-9	CMLBC 01CMB1 A3 - CMBS			4	1FM	12,120,319	101.3620	12,286,627	12,121,532	12,075,558		(3,063)			7.471	7.556	MON	75,467	905,600	01/26/2001	06/20/2031
22945D-AS-2	CSAIL 19C15 B - CMBS			4	1FM	6,952,473	108.7920	7,343,460	6,750,000	6,937,775		(14,698)			4.476	4.119	MON	25,176	226,582	02/28/2019	03/15/2052
23305M-AA-3	DBCCR 14ARCP A - CMBS			4	1FM	7,724,989	105.9320	7,944,900	7,500,000	7,597,194		(23,418)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/12/2034
23307E-AG-6	DBGS 191735 C - CMBS			4	1FM	2,935,445	106.4490	3,033,797	2,850,000	2,933,110		(2,335)			4.145	3.912	MON	6,891	78,755	04/03/2019	04/10/2037
29429M-AE-3	CGCMT 19SMRT B - CMBS			4	1FM	9,784,581	106.3130	10,099,735	9,500,000	9,733,624		(50,957)			4.380	3.721	MON	34,675	381,425	01/10/2019	01/10/2036
36228C-UV-3	GSMS 05ROCK A - CMBS			4	1FM	43,669,492	113.7990	50,071,560	44,000,000	43,840,852		22,307			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	11,193,080	103.0980	11,204,113	10,867,439	10,953,831		(24,038)			3.813	3.385	MON	34,531	413,766	11/13/2013	11/13/2046
36250W-AJ-9	GSMS 15590M C - CMBS			4	1FM	21,564,450	103.3010	22,272,729	21,561,000	21,554,515		(1,187)			3.932	3.879	MON	70,653	831,878	10/23/2015	10/15/2035
36252H-AF-8	GSMS 17GS5 XA - CMBS			3	1FE	6,837,027	4.9960	5,128,658		5,270,982		(762,800)			0.815	3.494	MON	69,688	903,226	03/13/2017	03/11/2050
36257H-BR-6	GSMS 19GC40 XA - CMBS			3	1FE	7,488,406	8.0170	7,219,423		7,244,134		(255,859)			1.094	3.656	MON	82,119	442,513	06/27/2019	07/10/2052
46590R-AE-9	JPMCC 16JP3 A5 - CMBS			4	1FM	14,793,363	101.9250	15,793,279	15,495,000	14,871,212		77,849			2.870	3.561	MON	37,064	407,704	01/09/2019	08/17/2049
46590R-AK-5	JPMCC 16JP3 B - CMBS			4	1FM	13,613,484	102.2040	14,339,221	14,030,000	13,652,791		39,307			3.397	3.860	MON	39,713	397,131	02/21/2019	08/17/2049
46591E-AY-3	JPMCC 19C0R5 XA - CMBS			3	1FE	16,977,566	10.6930	16,252,402		16,022,834		(986,731)			1.501	4.225	MON	190,123	1,203,101	06/13/2019	06/14/2052
46640N-AF-5	JPMBB 13C15 ASB - CMBS			4	1FM	9,616,072	102.6760	9,585,823	9,335,992	9,403,796		(21,023)			3.659	3.197	MON	28,468	374,171	10/18/2013	11/17/2045
46645F-AL-4	JPMCC 15UES D - CMBS			4	1FM	3,021,084	100.2200	3,006,600	3,000,000	3,002,193		(4,688)			3.742	3.537	MON	9,354	110,139	10/07/2015	09/08/2032
48128Y-AY-7	JPMCC 19C0R4 XA - CMBS			3	1FE	11,478,507	8.2790	10,900,038		10,492,249		(1,007,751)			1.123	4.762	MON	123,257	1,326,463	02/15/2019	03/12/2052
49836M-AA-6	KREIGN 1 NTS - CMBS			4	1FE	60,000,000	109.0970	65,458,182	60,000,000	60,000,000					5.000	4.999	JD	241,667	1,691,666	04/25/2019	05/30/2049
55348U-AN-8	MRCD 19PARK C - CMBS			4	1FE	9,847,890	98.0480	9,804,800	10,000,000	9,848,334		444			2.718	2.893	N/A	22,646		12/05/2019	12/15/2036

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
55352N-AC-1	MSCCG 15ALDR A2 - CMBS			4	1FM	7,358,844	103.1150	7,527,395	7,300,000	7,333,188		(6,621)			3.577	3.432	MON	21,761	256,221	12/08/2015	06/08/2035
55352N-AJ-6	MSCCG 15ALDR B - CMBS			4	1FM	3,501,064	99.7990	3,492,965	3,500,000	3,499,619		(488)			3.577	3.527	MON	10,433	122,845	05/19/2015	06/08/2035
556227-AG-1	MAD 1511MD C - CMBS			4	1FM	19,824,745	103.4340	21,153,287	20,451,000	20,055,451		101,629			3.555	4.002	MON	60,583	737,089	09/15/2015	09/12/2035
61690V-BC-1	MSBAM 15C26 B - CMBS			4	1FM	6,026,953	104.8110	6,288,660	6,000,000	6,020,996		(4,512)			4.090	4.025	MON	20,450	245,400	09/07/2018	10/15/2048
61691A-BJ-1	MSC 15UBS8 ASB - CMBS	CF		4	1FM	11,999,394	104.1250	12,130,563	11,650,000	11,804,463		(50,108)			3.626	3.160	MON	35,202	422,429	12/02/2015	12/17/2048
61691R-AH-9	MSC 18H4 AS - CMBS			4	1FM	10,299,315	111.8950	11,189,500	10,000,000	10,272,927		(26,352)			4.621	4.268	MON	38,508	462,100	12/14/2018	12/15/2051
61691R-AJ-5	MSC 18H4 B - CMBS			4	1FM	20,599,524	111.7770	22,355,400	20,000,000	20,547,244		(52,215)			4.923	4.568	MON	82,050	984,600	12/14/2018	12/15/2051
61761A-AZ-1	MSBAM 12C5 A4 - CMBS	CF		4	1FM	20,419,808	102.0810	20,303,911	19,890,000	20,016,405		(59,612)			3.176	2.865	MON	52,642	631,706	08/20/2012	08/17/2045
61762D-AW-1	MSBAM 13C9 A4 - CMBS	CF		4	1FM	13,389,747	102.4040	13,312,520	13,000,000	13,130,277		(41,826)			3.102	2.758	MON	33,605	403,260	04/15/2013	05/17/2046
61766C-AF-6	MSC 16UBS9 ASB - CMBS	CF		4	1FM	4,995,393	103.3310	5,011,554	4,850,000	4,921,507		(20,069)			3.340	2.888	MON	13,499	161,990	02/19/2016	03/17/2049
61766E-BC-8	MSBAM 16C29 ASB - CMBS	CF		4	1FM	12,730,671	102.8440	12,711,518	12,360,000	12,547,037		(51,320)			3.140	2.687	MON	32,342	388,104	04/22/2016	05/17/2049
61766E-BF-1	MSBAM 16C29 XA - CMBS			3	1FE	6,397,530	7.4870	4,317,594		4,286,190		(769,330)			1.603	4.149	MON	77,029	975,445	11/09/2016	05/17/2049
61766N-BC-8	MSBAM 16C30 XA - CMBS			3	1FE	10,268,317	7.3880	7,171,582		7,509,855		(1,240,818)			1.426	2.812	MON	115,314	1,458,315	12/01/2016	09/17/2049
61767F-BA-8	MSC 16UB11 A4 - CMBS	CF		4	1FM	12,978,244	101.0890	13,990,718	13,840,000	13,055,951		76,292			2.782	3.548	MON	32,086	385,029	12/21/2018	08/17/2049
61768H-BA-3	MSC 19L2 B - CMBS			4	1FM	9,269,972	109.1480	9,823,320	9,000,000	9,250,966		(19,006)			4.494	4.139	MON	33,705	303,345	03/01/2019	03/15/2052
61769J-BB-6	MSC 19H6 XA - CMBS			3	1FE	16,767,195	9.7550	15,995,617		15,845,610		(965,195)			1.326	4.149	MON	181,140	1,152,265	06/07/2019	06/17/2052
61771M-AX-8	MSC 19H7 XA - CMBS			3	1FE	7,345,804	9.8120	7,109,752		7,159,196		(202,011)			1.320	3.573	MON	79,676	425,737	07/17/2019	07/17/2052
78419C-AE-4	SGCMS 16C5 ASB - CMBS	CF		4	1FM	7,209,776	101.8330	7,128,310	7,000,000	7,110,995		(29,473)			2.895	2.439	MON	16,888	202,650	07/01/2016	10/13/2048
78419C-AG-9	SGCMS 16C5 XA - CMBS			3	1FE	4,823,507	8.7690	3,105,419		3,035,275		(563,615)			1.980	5.781	MON	58,436	733,341	07/06/2016	10/13/2048
90276E-AF-4	UBSCM 17C1 XA - CMBS			3	1FE	4,779,313	8.6770	3,521,943		3,557,288		(559,915)			1.566	7.699	MON	52,979	674,439	06/01/2017	06/17/2050
90276R-BF-4	UBSCM 17C4 XA - CMBS			3	1FE	13,217,318	6.6440	10,622,214		10,478,729		(1,623,258)			1.094	6.691	MON	145,721	2,055,632	10/02/2017	10/17/2050
90276X-AW-5	UBSCM 18C11 XA - CMBS			3	1FE	6,215,573	5.1650	5,360,706		5,376,940		(688,416)			0.802	6.565	MON	69,371	911,927	06/28/2018	06/16/2051
90278L-AZ-2	UBSCM 18C15 XA - CMBS			3	1FE	4,228,410	6.5600	4,003,916		3,870,000		(389,186)			0.950	5.383	MON	48,299	627,786	12/18/2018	12/15/2051
90349D-AJ-1	UBSBB 12C3 XA - CMBS			3	1FE	1,624,762	4.0610	845,408		883,812		(365,492)			1.821	10.448	MON	31,590	401,655	11/30/2016	08/12/2049
91830M-AA-4	VNDO 13PENN A - CMBS	CF		4	1FM	10,299,967	101.0870	10,108,700	10,000,000	10,034,190		(47,763)			3.808	3.329	MON	31,733	380,800	12/05/2013	12/14/2029
92938E-AT-0	WFRBS 13C16 ASB - CMBS	CF		4	1FM	3,943,501	103.4020	3,958,919	3,828,668	3,856,442		(7,997)			3.963	3.517	MON	12,644	170,841	09/16/2013	09/17/2046
94989T-BA-1	WFCM 15LC22 ASB - CMBS	CF		4	1FM	12,912,609	103.8750	13,022,809	12,537,000	12,695,055		(53,511)			3.571	3.111	MON	37,308	447,696	09/15/2015	09/17/2058
95000A-AV-9	WFCM 15P2 ASB - CMBS	CF		4	1FM	5,955,084	104.5210	6,043,404	5,782,000	5,862,445		(23,603)			3.656	3.206	MON	17,616	211,390	12/08/2015	12/17/2048
95000F-AW-6	WFCM 16C35 XA - CMBS			3	1FE	19,165,240	9.7160	12,917,758		12,959,216		(2,215,220)			1.955	8.498	MON	216,549	2,724,503	07/18/2016	07/17/2048
95000M-BS-9	WFCM 16C36 XA - CMBS			3	1FE	7,957,158	6.6700	5,570,812		5,594,675		(934,458)			1.313	8.674	MON	91,415	1,166,820	10/25/2016	11/18/2059
95000X-AH-0	WFCM 17C39 XA - CMBS			3	1FE	13,592,613	6.5070	10,286,823		10,982,628		(1,534,789)			1.130	3.348	MON	148,809	1,895,804	08/11/2017	09/16/2050
95000Y-AZ-8	WFCM 17C40 XA - CMBS			3	1FE	7,850,466	5.4192	6,007,497		6,214,047		(874,381)			0.974	7.818	MON	89,948	1,160,429	10/06/2017	10/17/2050
95001F-BA-2	WFCM 17RC1 XA - CMBS			3	1FE	6,596,102	7.6370	4,592,185		5,047,298		(866,741)			1.503	1.385	MON	75,316	1,162,879	03/01/2017	01/16/2060
95001N-AY-4	WFCM 18C45 A4 - CMBS	CF		4	1FM	10,299,200	111.2110	11,121,100	10,000,000	10,259,867		(27,036)			4.184	3.831	MON	34,867	418,400	06/28/2018	06/16/2051
95001R-AY-5	WFCM 18C48 XA - CMBS			3	1FE	4,970,279	6.8100	4,679,284		4,450,019		(545,008)			0.953	5.635	MON	54,572	707,699	12/10/2018	01/17/2052
95001W-BC-1	WFCM 19C49 XA - CMBS			3	1FE	11,956,171	9.1920	11,392,495		10,962,838		(1,037,781)			1.280	4.882	MON	132,250	1,282,910	02/22/2019	03/15/2052
95002B-AF-0	WFCM 19C53 XA - CMBS			1,3	1FE	3,502,498	7.8311	3,444,473		3,486,489		(17,231)			1.027	3.505	MON	37,629	37,643	10/23/2019	10/17/2052
95002D-BK-4	WFCM 18C47 XA - CMBS			3	1FE	9,453,579	4.5910	8,933,818		8,301,965		(994,363)			0.624	5.505	MON	101,126	1,354,726	10/11/2018	09/16/2061
95002M-AY-5	WFCM 19C52 XA - CMBS			3	1FE	2,991,040	11.4657	2,814,781		2,886,330		(110,860)			1.624	3.818	MON	33,222	139,107	08/06/2019	08/16/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,004,800,266	XXX	987,120,418	668,578,276	949,913,633		(28,238,943)			XXX	XXX	XXX	5,985,229	60,875,424	XXX	XXX
00085K-AA-1	ABPCI A1A - CDO			4	1FE	38,000,000	99.9693	37,988,323	38,000,000	38,000,000					3.763	3.734	JAJO	198,616		10/22/2019	10/20/2031
00163K-AS-7	ALM 7RR A2R - CDO			4	1FE	12,040,000	100.0057	12,040,691	12,040,000	12,040,000					4.001	4.021	JAJO	104,370	552,908	12/06/2016	10/16/2028
00164B-BG-1	ALM 7R2RR 2R2 - CDO			4	1FE	9,600,000	100.0012	9,600,119	9,600,000	9,600,000					3.651	3.667	JAJO	75,938	406,790	09/21/2018	10/15/2027
00868P-AA-3	ADNA 01 A2 - CMBS		C	4	2FE	12,769,755	114.3739	14,608,582	12,772,655	12,843,197		(19,174)			8.620	8.482	JJ	547,443	2,902,221	10/02/2001	01/02/2025
00900L-AH-7	AIMCO 15AR BR - CDO		C	4	1FE	4,334,704	98.1832	4,320,059	4,400,000	4,337,425		2,721			3.301	3.767	JAJO	31,468		11/06/2019	01/18/2028
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	1FE	15,823,826	104.8287	16,515,735	15,754,975	15,812,876		(4,360)			3.650	3.587	FA	217,244	550,532	03/02/2017	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	1FE	7,738,541	103.1082	7,923,369	7,684,519	7,731,741		(3,989)			3.200	3.096	JD	10,929	239,194	11/06/2017	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	9,742,526	101.9541	9,930,712	9,740,375	9,742,417		(143)			3.350	3.346	AO	68,886	321,497	01/12/2018	04/15/2031
02376U-AA-3	AMERICAN AIRLINES INC - ABS			1	1FE	4,501,654	104.8884	4,713,088	4,493,431	4,500,136		(586)			3.575	3.547	JJ	74,073	156,270	02/03/2017	07/15/2029
02377B-AB-2	AMERICAN AIRLINES INC - ABS			1	1FE	6,677,956	104.9889	7,097,920	6,760,638	6,687,538		6,614			3.600	3.805	MS	66,930	236,563	03/16/2018	03/22/2029
02582J-JP-6	AMXCA 194 A - ABS			4	1FE	7,500,000	100.0847	7,506,350	7,500,000	7,500,000					1.980	2.033	MON	6,599	37,336	09/16/2019	04/15/2024
03027W-AJ-1	AMTT 132A 2A - ABS			1,2	1FE	4,549,274	101.3588	4,734,471	4,671,000	4,586,677		24,353			3.070	3.696	MON	6,373	143,400	06/11/2018	03/15/2048
03027W-AK-8	AMETOW 181 A - ABS			4	1FE	8,000,000	104.5512	8,364,097	8,000,000	8,000,000					3.652	3.680	MON	12,985	292,160	03/29/2018	03/15/2048
03329K-AS-2	ANCHC 8R BR - CDO		C	4	1FE	14,750,000	99.3658	14,656,449	14,750,000	14,750,000					3.536	3.553	JAJO	94,161	615,650	07/05/2018	07/28/2028
03665Y-AA-3	ANTR 192 A1A - CDO		C	4.5	1Z	70,000,000	99.9999	69,999,930	70,000,000	70,000,000					0.400	0.403	JAJO			12/18/2019	01/23/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
03665Y-AC-9	ANTR 192 A2 - CDO		C	4,5	1Z	7,000,000	99.9999	6,999,993	7,000,000	7,000,000					0.000	0.000	JAJO			12/18/2019	01/23/2032
03665Y-AE-5	ANTR 192 B - CDO		C	4,5	1Z	15,000,000	99.9999	14,999,985	15,000,000	15,000,000					0.000	0.000	JAJO			12/18/2019	01/23/2032
03665Y-AG-0	ANTR 192 C - CDO		C	4,5	1Z	10,000,000	99.9999	9,999,990	10,000,000	10,000,000					0.000	0.000	JAJO			12/18/2019	01/23/2032
03765L-AP-7	APID 20RR 1RA - CDO			4	1FE	24,843,750	99.7495	24,937,371	25,000,000	24,789,081		(54,669)			3.101	3.304	JAJO	165,811	694,960	02/12/2019	07/16/2031
03765P-AN-3	APID 21R BR - CDO		C	4	1FE	10,000,000	98.3515	9,835,148	10,000,000	10,000,000					3.853	3.865	JAJO	80,276	444,062	06/22/2018	07/19/2027
03765X-AC-0	APID 22 A2A - CDO			4	1FE	9,929,000	100.0150	10,001,501	10,000,000	9,917,662		(58,899)			4.016	4.267	JAJO	80,318	462,480	09/16/2015	10/20/2027
03765Y-AN-4	APID 23R AAR - CDO		C	4	1FE	35,000,000	97.8742	34,255,963	35,000,000	35,000,000					3.221	3.223	JAJO	244,250	1,330,499	01/31/2018	01/14/2027
03767J-AA-3	APID 27 A1 - CDO			4	1FE	16,980,450	100.0026	17,000,434	17,000,000	16,983,937		3,487			3.212	3.863	JAJO	115,280	485,136	03/05/2019	07/17/2030
03768C-AG-4	APID 30 A2 - CDO			4	1FE	9,804,180	98.4730	9,847,301	10,000,000	9,806,252		2,072			3.603	3.938	JAJO	75,068		11/06/2019	10/20/2031
03768R-AL-0	APIDOS CLO XXXII - CDO		C	4,5	1Z	4,250,000	100.0000	4,250,000	4,250,000	4,250,000					4.328	4.339	N/A			12/19/2019	01/20/2033
03768R-AN-6	APIDOS CLO XXXII - CDO		C	4,5	2Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					5.428	5.437	N/A			12/20/2019	01/20/2033
04015N-AG-9	ARES 37R A1R - CDO		C	4	1FE	14,952,000	99.9194	14,987,910	15,000,000	14,916,393		(35,607)			3.171	3.335	JAJO	103,054	424,368	02/12/2019	10/15/2030
04016P-AC-2	ARES 43 B - CDO		C	4	1FE	22,270,000	99.9465	22,258,081	22,270,000	22,270,000					3.751	3.753	JAJO	180,986	966,248	04/04/2017	10/15/2029
04019L-AE-4	ARES 51 B - CDO		C	4	1FE	19,980,000	100.0641	20,012,819	20,000,000	19,971,685		(8,315)			3.851	3.876	JAJO	166,871	212,284	08/16/2019	04/15/2031
05363L-AW-3	AVERY 6R BR - CDO		C	2	1FE	15,000,000	99.5504	14,932,564	15,000,000	15,000,000					3.390	3.407	FMAN	80,524	614,476	08/22/2018	08/05/2027
05364C-AY-8	AVERY 7R BR - CDO		C	4	1FE	15,000,000	100.0008	15,000,127	15,000,000	15,000,000					4.053	3.770	JAJO	131,735	186,536	06/21/2019	01/15/2028
05377R-BX-1	AESOP 151 A - ABS			4	1FE	2,001,250	100.0603	2,001,207	2,000,000	2,000,178		(511)			2.500	2.487	MON	1,528	50,000	11/15/2017	07/20/2021
05377R-CA-0	AESOP 152 A - ABS			4	1FE	8,205,405	100.3163	8,261,046	8,235,000	8,230,081		6,328			2.630	2.725	MON	6,618	216,581	11/24/2015	12/20/2021
05377R-CK-8	AESOP 162 A - ABS			4	1FE	17,142,553	100.5709	17,663,270	17,563,000	17,314,745		134,382			2.720	3.576	MON	14,597	477,714	09/14/2018	11/21/2022
05377R-CQ-5	AESOP 171 A - ABS			2	1FE	19,996,804	101.6071	20,321,418	20,000,000	19,998,381		611			3.070	3.093	MON	18,761	613,979	03/08/2017	09/20/2023
05377R-CY-8	AESOP 181 A - ABS			4	1FE	18,800,291	103.9639	19,591,998	18,845,000	18,811,546		8,740			3.700	3.783	MON	21,305	697,265	09/20/2018	09/20/2024
05377R-DL-5	AESOP 192 A - ABS			4	1FE	9,496,641	103.2450	9,808,274	9,500,000	9,497,051		410			3.350	3.381	MON	9,724	209,515	04/16/2019	09/22/2025
05550G-AA-5	BMMC A1 - CDO		C	2	1FE	20,000,000	99.9959	19,999,170	20,000,000	20,000,000					3.956	3.864	JAJO	276,903		08/13/2019	10/15/2031
05550G-AC-1	BMMC A2A - CDO		C	4	1FE	15,000,000	100.0037	15,000,554	15,000,000	15,000,000					4.956	4.874	JAJO	260,177		08/13/2019	10/15/2031
05577@-AG-5	BURLINGTON N SANTA FE RAILWAY A - ABS			4	1FE	3,177,453	104.4617	3,319,222	3,177,453	3,177,588		(117)			6.550	6.546	FA	72,265	197,418	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON N SANTA FE RAILWAY B				1FE	3,058,116	104.2094	3,186,843	3,058,116	3,058,116					6.550	6.546	FA	69,551	190,004	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON N SANTA FE RAILWAY C				1FE	932,382	104.2944	972,422	932,382	932,382					6.550	6.546	FA	21,205	57,915	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON N SANTA FE RAILWAY D				1FE	955,123	104.4617	997,738	955,123	955,123					6.550	6.546	FA	21,722	59,343	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON N SANTA FE RAILWAY E				1FE	378,616	104.1899	394,480	378,616	378,616					6.550	6.546	FA	8,611	23,317	02/12/2009	02/26/2021
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS			4	1	677,121	102.3806	693,240	677,121	677,121					3.930	3.929	FA	9,462	23,184	02/11/2011	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS			4	1	318,645	102.3984	326,287	318,645	318,645					3.930	3.929	FA	4,453	10,910	02/11/2011	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS			4	1	1,294,495	102.5805	1,327,900	1,294,495	1,294,495					3.930	3.929	MN	7,914	44,323	02/11/2011	05/05/2026
056162-AN-0	BABSN 151R AR - CDO			4	1FE	35,069,550	98.3860	34,927,033	35,500,000	35,030,333		(39,217)			2.956	3.302	JAJO	209,867	947,516	03/20/2019	01/20/2031
05682@-AN-6	BCC 162R CR - CDO		C	4	1FE	10,000,000	100.1171	10,011,708	10,000,000	10,000,000					4.551	4.579	JAJO	98,602	122,439	08/13/2019	01/16/2029
05683T-AA-7	BCC 193 A - CDO		C	1	1FE	35,000,000	99.8668	34,953,375	35,000,000	35,000,000					3.220	3.261	JAJO	175,306		09/20/2019	10/21/2032
05684A-AC-3	BCC 194 A2 - CDO		C	4	1FE	19,930,000	99.8532	19,970,644	20,000,000	19,930,905		905			3.642	3.753	JAJO	54,623		10/25/2019	01/23/2033
05684A-AE-9	BCC 194 B - CDO		C	4	1FE	16,000,000	99.8129	15,970,061	16,000,000	16,000,000					3.942	3.954	JAJO	47,298		10/25/2019	01/23/2033
06759M-AG-6	BABSN 161R B1R - CDO		C	4	1FE	10,000,000	98.5021	9,850,207	10,000,000	10,000,000					3.534	3.569	JAJO	68,717	418,085	07/25/2018	07/23/2030
06761V-AA-5	BABSN 194 A1 - CDO		C	4	1FE	35,000,000	99.9712	34,989,920	35,000,000	35,000,000					3.232	3.298	JAJO	40,855		11/13/2019	07/15/2033
08180X-AS-1	BSP 8R A2R - CDO			4	1FE	12,400,000	97.0449	12,033,565	12,400,000	12,400,000					3.416	3.429	JAJO	84,714	498,249	02/09/2018	01/20/2031
08181B-AS-8	BSP 9R BR - CDO			4	1FE	20,000,000	98.5230	19,704,591	20,000,000	20,000,000					3.716	3.731	JAJO	148,635	864,294	07/16/2018	07/20/2031
08182R-AE-3	BSP 19 C - CDO		C	4,5	1FE	4,000,000	99.9373	3,997,494	4,000,000	4,000,000					4.478	4.557	JAJO			12/06/2019	01/15/2033
09626Q-BA-4	BLUEM 142RR A2R - CDO		C	2	1FE	489,115	98.0409	490,205	500,000	489,342		227			3.366	3.752	JAJO	3,366		11/06/2019	10/21/2030
09626R-AY-1	BLUEM 122RR BR2 - CDO		C	4	1FE	2,474,525	99.1209	2,478,022	2,500,000	2,475,284		759			3.349	3.622	FMAN	9,766	22,910	11/06/2019	11/20/2028
09626U-AW-8	BLUEM 131RR A2R - CDO		C	4	1FE	28,000,000	99.5446	27,872,501	28,000,000	28,000,000					3.716	3.733	JAJO	208,089	594,215	04/18/2019	01/22/2029
09627F-AC-4	BLUEM 25 A2 - CDO		C	4	1FE	8,125,000	100.3357	8,152,279	8,125,000	8,125,000					3.936	3.669	JAJO	163,778		05/24/2019	07/15/2032
09627F-AE-0	BLUEM 25 B - CDO		C	4	1FE	15,000,000	99.3796	14,906,943	15,000,000	15,000,000					4.086	3.806	JAJO	314,108		05/24/2019	07/15/2032
09627F-AG-5	BLUEM 25 C - CDO		C	4	1FE	8,500,000	100.1607	8,513,658	8,500,000	8,500,000					4.736	4.479	JAJO	206,848		05/24/2019	07/15/2032
09628J-AN-1	BLUEM 153R A2R - CDO		D	4	1FE	22,515,000	98.4376	22,163,224	22,515,000	22,515,000					3.466	3.479	JAJO	156,069	916,066	03/27/2018	04/21/2031
09628W-AL-6	BLUEM 162R A1R - CDO			4	1FE	20,000,000	99.7692	19,953,830	20,000,000	20,000,000					3.208	3.221	FMAN	74,865	147,407	08/29/2019	08/20/2032
09628W-AQ-5	BLUEM 162R BR - CDO			4	1FE	13,000,000	100.3597	13,046,763	13,000,000	13,000,000					4.598	4.626	FMAN	69,744	134,464	08/29/2019	08/20/2032
09629E-AE-1	BLUEM 2 A2 - CDO		C	4	1FE	12,064,535	99.0759	12,136,802	12,250,000	12,068,778		4,243			3.570	3.860	JAJO	87,465		11/06/2019	10/21/2030
09630A-AG-1	BLUEM 183 B - CDO			4	1FE	18,955,270	99.4817	18,901,515	19,000,000	18,930,153		(25,117)			3.710	3.785	JAJO	133,135	398,117	11/06/2019	10/25/2030
10302V-BJ-3	BOWPK 1501R D1R - CDO		C	4	2FE	7,517,934	100.2203	7,501,492	7,485,000	7,517,586		(348)			5.260	5.192	FMAN	40,461		12/17/2019	11/24/2025
11014P-AB-1	BRIST 1 B - CDO		C	4	1FE	12,107,638	99.6446	12,076,925	12,120,000	12,108,089		452			3.886	3.942	JAJO	102,050		11/06/2019	04/16/2029
121899-CE-6	BURLINGTON NORTHERN RAILROAD COMPANY				1FE	2,355,328	99.9935	3,318,784	3,319,000	3,319,000		91,263			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	66,332	100.0988	66,398	66,332	66,334					5.140	5.016	JJ	1,572	(1,787)	09/12/2002	01/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
12548J-AE-2	CIFC 173 A2 - CDO		C	4	1FE	4,964,900	100.2248	5,011,240	5,000,000	4,965,764		864			3.766	3.918	JAJO	37,659		11/06/2019	07/22/2030
12550A-AX-4	CIFC 145RR BR2 - CDO			4	1FE	3,296,700	99.6803	3,289,450	3,300,000	3,293,300		(3,400)			3.802	3.855	JAJO	26,488	108,938	02/28/2019	10/17/2031
12550T-AN-5	CIFC 154R A1R - CDO		C	2	1FE	4,997,455	99.9266	4,996,330	5,000,000	4,997,627		172			3.116	3.925	JAJO	31,159		11/06/2019	10/20/2027
12550T-AQ-8	CIFC 154R A2R - CDO		C	2	1FE	4,998,550	99.7918	4,989,589	5,000,000	4,998,646		96			3.816	4.620	JAJO	38,159		11/06/2019	10/20/2027
12553D-AA-5	CIFC 191 A - CDO		C	4	1FE	30,000,000	99.7894	29,936,806	30,000,000	30,000,000					3.316	3.299	JAJO	198,953	682,990	02/15/2019	04/20/2032
12553D-AC-1	CIFC 191 B - CDO		C	4	1FE	15,233,777	99.7305	15,223,856	15,265,000	15,221,039		(12,738)			3.766	3.805	JAJO	114,972	388,362	09/18/2019	04/20/2032
12554A-AC-6	CIFC 192 B - CDO		C	4	1FE	10,000,000	99.8936	9,989,364	10,000,000	10,000,000					3.752	3.770	JAJO	79,212	219,676	03/01/2019	04/17/2030
12554V-AA-4	CIFC 193 A1A - CDO		C	4	1FE	11,000,000	100.3197	11,035,167	11,000,000	11,000,000					3.371	3.385	JAJO	79,309	158,752	04/18/2019	07/16/2032
12555X-AE-1	CIFC 196 B - CDO		C	4	1FE	20,000,000	99.9147	19,982,944	20,000,000	20,000,000					3.808	3.864	JAJO	25,387		12/02/2019	01/16/2033
12555X-AG-6	CIFC 196 C - CDO		C	4	1FE	9,500,000	99.7890	9,479,957	9,500,000	9,500,000					4.608	4.660	JAJO	14,592		12/02/2019	01/16/2033
12555X-AJ-0	CIFC 196 D - CDO		C	4	2FE	2,000,000	99.5383	1,990,767	2,000,000	2,000,000					5.858	5.943	JAJO	3,905		12/02/2019	01/16/2033
126650-AW-0	CVSPAS 041 CTF - ABS			4	2FE	7,771,824	105.5718	8,291,667	7,854,054	7,818,554		4,686			5.298	5.501	MON	24,273	415,685	10/17/2005	01/11/2027
12805P-AE-6	CAI 181 A - ABS		C	4	1FE	8,164,124	100.4494	8,203,371	8,166,667	8,164,538		229			3.960	4.000	MON	5,390	320,800	02/28/2018	02/25/2043
13876C-AQ-0	CANYC 151R BR - CDO		C	4	1FE	2,500,000	99.7707	2,494,269	2,500,000	2,500,000					3.751	3.769	JAJO	20,317	108,470	04/07/2017	04/15/2029
14041N-FL-0	COMET 172 A - ABS			4	1FE	7,138,305	100.3271	7,128,243	7,105,000	7,125,174		(13,131)			2.150	2.033	MON	6,788	74,710	07/12/2019	01/15/2025
14309Y-BE-3	CGMS 124RR A1R - CDO			4	1FE	20,000,000	100.0540	20,010,799	20,000,000	20,000,000					3.313	3.327	JAJO	130,689	385,694	04/08/2019	04/22/2032
14312L-AN-7	CGMS 162R A2R - CDO		C	4	1FE	30,000,000	98.6708	29,601,250	30,000,000	30,000,000					3.501	3.518	JAJO	227,557	1,225,595	07/20/2018	07/15/2027
14316E-AA-7	CGMS 192 A1 - CDO			4,5	1FE	38,000,000	99.9019	37,962,732	38,000,000	38,000,000					3.412	3.573	JAJO	576,240		06/14/2019	07/15/2032
14317V-AJ-9	CGMS 194 B - CDO		C	4,5	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					4.587	4.643	JAJO			12/06/2019	01/15/2033
15137K-AG-4	CECLO 24R A2R - CDO			2	1FE	10,000,000	99.6251	9,962,509	10,000,000	10,000,000					3.651	3.672	JAJO	79,102	423,740	07/23/2018	10/15/2026
15137K-AJ-8	CECLO 24R B1R - CDO			4	1FE	10,000,000	97.7756	9,777,563	10,000,000	10,000,000					4.101	4.124	JAJO	88,852	469,365	07/23/2018	10/15/2026
15137K-AL-3	CECLO 24R CR - CDO			4	2FE	10,000,000	99.0711	9,907,106	10,000,000	10,000,000					5.151	5.184	JAJO	111,602	575,823	07/23/2018	10/15/2026
15673F-AA-8	CERB A1 - CDO		C	4,5	1FE	40,000,000	99.9924	39,996,960	40,000,000	40,000,000					3.687	3.725	JAJO	81,939		11/21/2019	01/15/2032
15673F-AC-4	CERB B - CDO		C	4,5	1FE	28,000,000	100.0049	28,001,386	28,000,000	28,000,000					4.587	4.634	JAJO	71,357		11/21/2019	01/15/2032
15673F-AD-2	CERB C1 - CDO		C	4,5	1FE	10,000,000	100.0938	10,009,381	10,000,000	10,000,000					5.687	5.749	JAJO	31,596		11/21/2019	01/15/2032
171512-AA-4	CHMML A1 - CDO		C	4	1FE	35,000,000	99.9974	34,999,097	35,000,000	35,000,000					3.684	3.662	JAJO	71,633		11/08/2019	01/23/2032
171512-AE-6	CHMML B - CDO		C	4	1FE	23,500,000	100.0111	23,502,599	23,500,000	23,500,000					4.484	4.470	JAJO	58,541		11/08/2019	01/23/2032
171512-AG-1	CHMML C - CDO		C	4	1FE	10,000,000	100.1017	10,010,172	10,000,000	10,000,000					5.584	5.584	JAJO	31,022		11/08/2019	01/23/2032
17181T-AC-5	CIFC 184 A2 - CDO		C	4	1FE	1,967,340	99.2432	1,984,864	2,000,000	1,967,982		642			3.702	3.986	JAJO	15,631		11/06/2019	10/17/2031
17182X-AE-1	CIFC 194 B - CDO		C	4	1FE	13,045,000	100.1354	13,062,658	13,045,000	13,045,000					4.401	4.429	JAJO	124,385	153,396	06/07/2019	07/15/2032
17182X-AG-6	CIFC 194 C - CDO		C	4	2FE	12,500,000	100.1481	12,518,516	12,500,000	12,500,000					5.501	5.541	JAJO	148,982	181,362	06/07/2019	07/15/2032
17305E-FY-6	CCCIT 16A3 A3 - ABS			4	1FE	8,031,250	100.5958	8,047,663	8,000,000	7,980,193		(63,531)			2.200	2.341	MON	11,245	227,621	01/17/2017	12/07/2023
17305E-GF-6	CCCIT 17A7 A7 - ABS			4	1FE	16,581,862	100.2434	16,576,247	16,536,000	16,560,959		(20,903)			2.080	2.031	MON	21,976	133,787	08/09/2019	08/08/2024
17305E-GL-3	CCCIT 18A2 A2 - ABS			4	1FE	15,009,961	100.0272	15,004,083	15,000,000	14,994,856		(15,105)			2.095	2.134	MON	10,473	183,468	07/12/2019	01/21/2025
22284H-AC-7	COV 3 B - CDO		C	4	1FE	8,660,000	99.5010	8,616,789	8,660,000	8,660,000					3.851	3.854	JAJO	72,255	384,519	08/09/2017	10/15/2029
22822R-BF-6	CROCAS 181 C - ABS				1FE	15,991,584	103.9360	16,608,971	15,980,000	15,988,706		(2,262)			3.720	3.704	MON	26,420	594,456	09/18/2018	07/15/2043
22822R-BH-2	CROCAS 182 C - ABS			4	1FE	8,000,000	108.6712	8,693,700	8,000,000	8,000,000					4.241	4.277	MON	15,079	339,280	06/26/2018	07/15/2048
23291G-AC-8	DLL 191 A3 - ABS			4	1FE	8,499,709	100.8214	8,569,820	8,500,000	8,499,813		104			2.890	2.909	MON	7,506	170,590	04/05/2019	04/20/2023
24737B-AA-3	DAL 191AA AA - ABS			4	1FE	2,500,000	103.9330	2,598,326	2,500,000	2,500,000					3.204	3.203	AO	14,685	49,395	03/06/2019	10/25/2025
254683-CC-7	DCENT 177 A - ABS			4	1FE	8,591,078	99.9564	8,571,260	8,575,000	8,583,545		(7,534)			2.100	2.101	MON	8,002	88,333	08/09/2019	04/15/2025
254683-CL-7	DCENT 192 A - ABS			4	1FE	15,000,000	100.0742	15,011,127	15,000,000	15,000,000					2.010	2.043	MON	13,398	131,937	07/23/2019	12/15/2023
25820N-AA-2	DORPK 1R AR - CDO		C	4	1FE	1,298,206	99.9001	1,298,702	1,300,000	1,298,359		153			2.866	2.953	JAJO	7,451		11/06/2019	04/20/2028
26209A-AC-5	DRIVE 194 A2B - ABS			4	1FE	10,000,000	100.0138	10,001,376	10,000,000	10,000,000					2.090	2.128	MON	9,288	55,602	09/09/2019	06/15/2022
26244K-AN-6	DRSLF 41R AR - CDO			4	1FE	9,878,000	99.1454	9,914,539	10,000,000	9,870,142		(7,858)			2.956	3.297	JAJO	64,049	267,745	03/11/2019	04/15/2031
26244K-AQ-9	DRSLF 41R BR - CDO			2	1FE	16,270,000	97.1500	15,806,301	16,270,000	16,270,000					3.286	3.300	JAJO	115,842	631,689	03/14/2018	04/15/2031
26244Q-AA-1	DRSLF 49 A - CDO			4	1FE	11,496,960	100.0018	11,520,212	11,520,000	11,468,510		(28,450)			3.213	3.346	JAJO	77,118	329,217	03/05/2019	07/18/2030
26245J-AC-2	DRSLF A1 - CDO		C	4	1FE	30,000,000	100.0234	30,007,026	30,000,000	30,000,000					3.217	3.240	JAJO	53,621		11/01/2019	01/18/2033
26245R-AA-8	DRSLF 58 A1 - CDO			4	1FE	9,878,000	98.9981	9,899,812	10,000,000	9,869,885		(8,115)			3.002	3.315	JAJO	63,378	269,449	03/15/2019	07/17/2031
26249K-AT-8	DRSLF 36RR BR2 - CDO			4	1FE	8,450,000	100.0230	8,451,945	8,450,000	8,450,000					3.751	3.754	JAJO	68,672	180,376	03/27/2019	04/15/2029
26251L-AC-8	DRSLF 64 A - CDO		C	4	1FE	19,782,380	98.7081	19,790,974	20,050,000	19,765,957		(16,423)			2.973	3.320	JAJO	124,195	536,496	03/19/2019	04/18/2031
26252N-AC-3	DRSLF 72 A - CDO		C	4	1FE	30,000,000	100.1438	30,043,144	30,000,000	30,000,000					3.240	3.251	FMAN	126,895	471,208	04/25/2019	05/15/2032
26252Q-AA-0	DRSLF 68 A - CDO			4	1FE	20,000,000	100.0482	20,009,647	20,000,000	20,000,000					3.311	3.325	JAJO	143,471	193,580	05/30/2019	07/15/2032
26252Q-AB-8	DRSLF 68 B - CDO			4	1FE	15,000,000	99.5794	14,936,914	15,000,000	15,000,000					3.741	3.759	JAJO	121,579	162,385	05/30/2019	07/15/2032
26252Q-AC-6	DRSLF 68 C - CDO			4	1FE	10,000,000	98.8905	9,889,053	10,000,000	10,000,000					4.301	4.326	JAJO	93,186	123,190	05/30/2019	07/15/2032
26252Q-AD-4	DRSLF 68 D - CDO			4	2FE	6,500,000	99.9993	6,499,951	6,500,000	6,500,000					5.401	5.438	JAJO	76,062	99,140	05/30/2019	07/15/2032
29414H-AA-9	EOLE FINANCE SPC		C	1	1FE	13,629,950	100.5347	13,713,376	13,640,441	13,635,394		1,142			2.341	2.358	FMAN	32,819	303,002	04/10/2014	02/24/2024
30284@-AP-7	SHERMAN FINANCIA - ABS			4	1PL	30,000,000	104.5396	31,361,867	30,000,000	30,000,000					4.180	4.238	MON	20,900	1,271,415	05/19/2017	06/20/2022

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
33830P-AA-9	MORGN 1 A1 - CDO		C	4,5	1FE	30,000,000	99.9101	29,973,023	30,000,000	30,000,000					3.288	3.309	JAJO	38,366		11/22/2019	01/18/2033
33830P-AE-1	MORGN 1 B1 - CDO		C	4,5	1FE	9,000,000	99.7917	8,981,254	9,000,000	9,000,000					3.998	4.026	JAJO	13,995		11/22/2019	01/18/2033
33830P-AJ-0	MORGN 1 C - CDO		C	4,5	1FE	8,000,000	99.7037	7,976,299	8,000,000	8,000,000					4.848	4.886	JAJO	15,084		11/22/2019	01/18/2033
33834E-AA-0	FIXED INCOME TRUST SERIES 2013-A - ABS			4	2FE	5,517,400	113.9420	11,394,200	10,000,000	8,775,409		525,888			7.663	8.732	AO	161,777	383,155	01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB TERMINAL NOTES 2024 TRUST			1	1FE	7,230,000	105.3438	7,616,355	7,230,000	7,230,000					3.410	3.458	OCT	60,266	251,334	07/30/2012	10/05/2024
34528Q-DY-7	FORDF 152 B - ABS			4	1FE	9,999,962	99.9746	9,997,458	10,000,000	10,000,000		10			2.180	2.189	MON	9,689	218,000	02/03/2015	01/15/2022
34528Q-EE-0	FORDF 155 B - ABS			4	1FE	8,154,159	100.1409	8,168,495	8,157,000	8,155,755		633			2.540	2.561	MON	9,208	207,188	08/12/2015	08/15/2022
34528Q-GJ-7	FORDF 183 A2 - ABS			4	1FE	11,000,000	100.0886	11,009,743	11,000,000	11,000,000					2.140	2.174	MON	10,461	298,878	11/06/2018	10/15/2023
34529S-AB-5	FORDR 17REV2 B - ABS			4	1FE	11,244,853	100.4812	11,304,133	11,250,000	11,247,133		1,010			2.600	2.624	MON	13,000	292,500	09/12/2017	03/15/2029
34531F-AB-9	FORDR 17REV1 B - ABS			4	1FE	9,675,219	100.9209	9,765,105	9,676,000	9,675,650		158			2.870	2.889	MON	12,342	277,701	02/22/2017	08/15/2028
34531F-AC-7	FORDR 17REV1 C - ABS			4	1FE	12,993,070	101.2916	13,166,901	12,999,000	12,996,351		1,191			3.010	3.039	MON	17,390	391,270	02/22/2017	08/15/2028
36256X-AE-2	GMCAR 191 A4 - ABS			4	1FE	7,998,106	102.7681	8,221,444	8,000,000	7,998,591		485			3.110	3.137	MON	10,367	230,140	01/08/2019	07/16/2024
36320M-AN-8	GALXY 20R BR - CDO		C	4	1FE	40,000,000	96.6683	38,667,330	40,000,000	40,000,000					3.316	3.328	JAJO	265,270	1,566,810	03/14/2018	04/21/2031
38123H-AS-3	GOLD9 9RR BR2 - CDO		C	4	1FE	29,000,000	98.7136	28,626,955	29,000,000	29,000,000					3.528	3.543	JAJO	181,895	1,212,380	09/20/2018	10/29/2029
38136F-AC-7	GLM 1 A - CDO		C	4	1FE	14,492,605	99.9955	14,499,348	14,500,000	14,493,021		416			3.186	3.215	JAJO	92,391		11/06/2019	04/20/2029
38137H-BW-7	GLD11 11RR BR2 - CDO			4	1FE	2,682,809	97.7591	2,695,218	2,757,000	2,683,966		1,156			3.353	3.843	JAJO	19,260		11/06/2019	01/21/2031
38137W-AJ-4	GLM 6 C - CDO		C	4	1FE	5,750,000	99.7588	5,736,130	5,750,000	5,750,000					4.503	4.568	JAJO	9,349		11/19/2019	01/20/2033
38176P-AA-0	GOCAP 44 A1N - CDO		C	4	1FE	27,000,000	99.6605	26,908,339	27,000,000	27,000,000					3.833	4.021	FMAN	557,653		06/07/2019	06/21/2031
38176P-AC-6	GOCAP 44 A2A - CDO		C	4	1FE	10,000,000	99.6516	9,965,160	10,000,000	10,000,000					4.063	4.252	FMAN	218,932		06/07/2019	06/21/2031
38176P-AE-2	GOCAP 44 B - CDO		C	4	1FE	17,000,000	98.9742	16,825,620	17,000,000	17,000,000					4.563	4.738	FMAN	417,991		06/07/2019	06/21/2031
38176P-AG-7	GOCAP 44 C - CDO		C	4	1FE	15,000,000	99.4440	14,916,604	15,000,000	15,000,000					5.613	5.820	FMAN	453,690		06/07/2019	06/21/2031
38176Y-AA-1	GOCAP 46 A1A - CDO		C	4	1FE	42,500,000	100.0000	42,500,000	42,500,000	42,500,000					3.708	3.776	JAJO	52,530		12/06/2019	01/20/2032
38176Y-AE-3	GOCAP 46 A2 - CDO		C	4	1FE	16,000,000	100.0000	16,000,000	16,000,000	16,000,000					3.958	4.028	JAJO	21,109		12/06/2019	01/20/2032
38176Y-AG-8	GOCAP 46 B - CDO		C	4	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.558	4.634	JAJO	15,193		12/06/2019	01/20/2032
38176Y-AJ-2	GOCAP 46 C1 - CDO		C	4	1FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					5.658	5.748	JAJO	28,290		12/06/2019	01/20/2032
39862E-AB-0	GRIPP 1 B - CDO		C	4	1FE	745,725	99.5000	746,250	750,000	745,842		117			3.616	3.750	JAJO	5,424		11/06/2019	04/20/2030
477143-AH-4	JBLU 191 AA - ABS			4	1FE	18,000,000	100.7659	18,137,865	18,000,000	18,000,000					2.750	2.750	MN	67,375		10/29/2019	11/15/2033
48250R-BN-5	KKR 12RR BR2 - CDO			2	1FE	493,970	99.3753	496,877	500,000	494,108		138			3.701	3.939	JAJO	4,009		11/06/2019	10/15/2030
48252U-AC-1	KKR 25 B1 - CDO		C	4	1FE	10,000,000	100.0260	10,002,599	10,000,000	10,000,000					4.001	4.021	JAJO	86,686	187,297	03/28/2019	04/15/2032
49255P-AA-1	KSTRL 181 A - ABS		C	4	1FE	8,961,938	101.4892	9,359,445	9,222,110	8,970,592		8,288			4.250	4.463	MON	17,420	393,028	12/11/2018	12/15/2038
50189C-AQ-4	LCM 21R BR - CDO		C	4	1FE	23,800,000	99.2505	23,621,628	23,800,000	23,800,000					3.366	3.378	JAJO	160,216	944,284	04/12/2018	04/20/2028
50200Y-AG-3	LCM 30 B - CDO		C	4	1FE	8,435,315	100.0635	8,505,401	8,500,000	8,435,607		292			3.816	3.922	JAJO	64,870		11/06/2019	04/21/2031
52604A-AA-6	LFT 192 A - ABS			4	1FE	11,252,040	99.5729	11,206,927	11,255,000	11,252,087		47			2.780	2.783	MON	9,561	44,326	10/23/2019	04/20/2028
55280Q-AL-1	MCFCL AR - CDO			4	1FE	32,000,000	100.0497	32,015,901	32,000,000	32,000,000					3.516	3.459	JAJO	225,016	309,613	06/28/2019	04/20/2029
55280Q-AN-7	MCFCL BR - CDO			4	1FE	15,000,000	100.0138	15,002,064	15,000,000	15,000,000					4.166	4.120	JAJO	124,976	169,777	06/28/2019	04/20/2029
55316A-AD-2	MMAF 17B A4 - ABS			4	1FE	4,328,874	100.6985	4,483,096	4,452,000	4,372,576		41,108			2.410	3.439	MON	4,769	107,293	12/06/2018	11/15/2024
55316A-AE-0	MMAF 17B A5 - ABS			4	1FE	2,498,740	101.5753	2,577,982	2,538,000	2,505,980		7,239			2.720	3.148	MON	3,068	51,775	03/15/2019	06/15/2040
55320R-AJ-6	MP7 7RR BRR - CDO		C	4	1FE	3,535,968	99.1376	3,540,203	3,571,000	3,536,383		414			3.603	3.838	JAJO	26,807		11/06/2019	10/18/2028
55817E-AC-0	MDPK 37 A2 - CDO		C	4	1FE	3,900,000	100.5537	3,921,593	3,900,000	3,900,000					4.175	3.984	JAJO	82,759		05/24/2019	07/15/2032
55819B-AN-0	MDPK 18R BR - CDO		D	4	1FE	22,000,000	98.5513	21,681,275	22,000,000	22,000,000					3.566	3.582	JAJO	156,899	917,357	09/29/2017	10/21/2030
55819J-AA-1	MDPK 33 A - CDO		C	4	1FE	35,000,000	99.8833	34,959,161	35,000,000	35,000,000					3.469	3.264	JAJO	161,904		09/26/2019	10/15/2032
55819P-AA-7	MDPK 36 A - CDO		C	4	1FE	25,000,000	99.9593	24,989,822	25,000,000	25,000,000					3.239	3.283	JAJO	11,247		12/04/2019	01/15/2033
55819P-AC-3	MDPK 36 B1 - CDO		C	4	1FE	15,000,000	99.8848	14,982,727	15,000,000	15,000,000					3.759	3.810	JAJO	7,832		12/04/2019	01/15/2033
55819P-AG-4	MDPK 36 C - CDO		C	4	1FE	16,000,000	99.7595	15,961,527	16,000,000	16,000,000					4.509	4.574	JAJO	10,021		12/04/2019	01/15/2033
55820C-AG-0	MDPK 29 B - CDO		C	4	1FE	9,000,000	99.5615	8,960,537	9,000,000	9,000,000					3.753	3.768	JAJO	70,373	367,793	09/28/2018	10/18/2030
55820J-AL-4	MDPK 21R A1R - CDO			4	1FE	10,000,000	100.0698	10,006,981	10,000,000	10,000,000					3.254	3.302	JAJO	39,773		11/08/2019	10/15/2032
55820J-AN-0	MDPK 21R ABR - CDO			4	1FE	20,000,000	100.0911	20,018,221	20,000,000	20,000,000					3.690	3.743	JAJO	90,191		11/08/2019	10/15/2032
55820J-AQ-3	MDPK 21R A2R - CDO			4	1FE	20,000,000	100.3158	20,063,162	20,000,000	20,000,000					3.854	3.910	JAJO	94,212		11/08/2019	10/15/2032
55820R-AC-6	MDPK 25 A2 - CDO			4	1FE	15,000,000	99.7392	14,960,881	15,000,000	15,000,000					3.690	3.700	JAJO	104,540	650,552	04/12/2017	04/25/2029
55952Y-AR-8	MAGNE 8RR BR2 - CDO		C	4	1FE	2,604,419	98.6299	2,607,775	2,644,000	2,605,466		1,047			3.501	3.825	JAJO	20,055		11/06/2019	04/15/2031
55953H-AU-7	MAGNE 12RR BRA - CDO		D	4	1FE	9,635,728	98.8567	9,608,867	9,720,000	9,632,971		(2,757)			3.601	3.759	JAJO	75,835	306,686	03/13/2019	10/15/2031
55953R-AU-5	MAGNE 16R DR - CDO			4	2FE	10,000,000	97.1480	9,714,804	10,000,000	10,000,000					4.153	4.168	JAJO	86,526	474,479	02/02/2018	01/18/2028
55953T-AJ-6	MAGNE 18R AR - CDO		C	4	1FE	8,380,494	99.5847	8,358,145	8,393,000	8,380,027		(467)			2.990	3.053	FMAN	32,762	69,454	11/06/2019	11/15/2028
55953T-AL-1	MAGNE 18R BR - CDO		C	4	1FE	6,898,710	98.7524	6,912,668	7,000,000	6,900,680		1,970			3.410	3.756	FMAN	31,163	65,440	11/06/2019	11/15/2028
55954E-AS-8	MAGNE 17R BR - CDO		C	4	1FE	14,250,000	98.3310	14,012,174	14,250,000	14,250,000					3.516	3.529	JAJO	100,203	586,993	06/21/2018	07/21/2031
55954P-AC-8	MAGNE 21 A - CDO			4	1FE	28,000,000	100.0508	28,014,233	28,000,000	28,000,000					3.246	3.228	JAJO	181,769	610,521	02/13/2019	04/20/2030
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST - ABS			1	1FE	7,029,916	100.9765	7,098,564	7,029,916	7,029,916					3.440	3.439	JD	14,107	258,930	08/19/2013	12/10/2020

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
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1Z	38,083,518	99.9567	38,083,518	38,100,000	38,083,557		39			3.470	3.474	MON	47,741		12/16/2019	12/20/2034
56847P-AC-7	MFIT 2019-PVT Class B - ABS			1	1Z	4,878,636	100.0000	4,880,000	4,880,000	4,878,640		4			4.080	4.082	MON	7,190		12/16/2019	12/20/2034
59111R-AA-0	METAL 171 A - ABS		C	4	1FE	24,833,106	100.8520	25,044,694	24,833,123	24,833,035		13			4.581	4.625	MON	50,560	1,132,295	10/30/2017	10/15/2042
59111R-AB-8	METAL 171 B - ABS		C	4	2FE	10,694,322	103.0271	11,032,003	10,707,865	10,701,573		530			6.500	6.605	MON	30,934	695,841	06/13/2018	10/15/2042
60689L-AE-5	MMAF 13A A5 - ABS			4	1FE	3,927,665	100.0604	3,928,556	3,926,184	3,926,214		(110)			2.570	2.574	MON	6,166	94,416	09/27/2013	06/09/2033
60700D-AE-8	MMAF 18A A5 - ABS			4	1FE	7,998,545	103.8288	8,306,306	8,000,000	7,999,010		299			3.610	3.642	MON	16,847	288,800	05/22/2018	03/10/2042
60700F-AJ-2	MMAF 19A A5 - ABS			4	1FE	7,832,560	102.8513	8,056,346	7,833,000	7,832,627		67			3.080	3.101	MON	14,073	170,220	03/19/2019	11/12/2041
62432P-AG-7	MOUNTAIN VIEW CLO XV LTD - CDO		C	4,5	1Z	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					0.000	0.000	N/A			12/17/2019	01/15/2033
62940Q-AA-3	NSG HOLDINGS LLC			1	3FE	377,015	110.5000	416,602	377,015	377,031		(3)			7.750	7.746	JD	1,299	28,072	03/06/2007	12/15/2025
62946A-AD-6	NPRL 171 A2 - ABS			4	1FE	18,068,771	104.5405	18,817,295	18,000,000	18,065,935		(1,239)			4.219	4.197	MON	23,205	759,419	12/01/2017	10/21/2047
62946A-AE-4	NPRL 171 B1 - ABS			4	2FE	9,864,507	106.5127	10,651,275	10,000,000	9,869,373		1,870			5.607	5.701	MON	17,133	560,700	11/10/2017	10/21/2047
62954J-AB-0	NPRL 191 A2 - ABS			4	1FE	6,249,958	106.7051	6,669,069	6,250,000	6,249,985		27			3.241	3.241	MON	6,189	62,457	08/22/2019	09/20/2049
62954J-AC-8	NPRL 191 B1 - ABS			4	2FE	3,973,561	100.2549	4,010,197	4,000,000	3,973,738		177			4.313	4.352	MON	5,271	53,194	08/22/2019	09/20/2049
63935C-AB-7	NAVSL 19F A2 - ABS			4	1FE	14,994,567	100.0674	15,010,115	15,000,000	14,994,765		198			2.600	2.621	MON	17,333	55,250	10/17/2019	08/15/2068
63941J-AA-6	NAVSL 19G A - ABS			4	1FE	9,999,964	99.6126	9,961,258	10,000,000	9,999,978		14			2.400	2.400	MON	12,667		12/03/2019	10/15/2068
64129J-AU-4	NEUB 14R B1R - CDO		C	4	1FE	5,962,920	98.7046	5,922,277	6,000,000	5,963,862		942			3.686	3.825	JAJO	39,928		11/06/2019	01/28/2030
64129U-AW-5	NEUB 17R B1R - CDO		C	4	1FE	19,000,000	99.9989	18,999,793	19,000,000	19,000,000					3.803	3.821	JAJO	142,516	842,469	04/27/2017	04/23/2029
64130C-AQ-5	NEUB 19RR A22 - CDO			4	1FE	1,940,201	97.2591	1,920,867	1,975,000	1,941,762		1,562			3.151	3.737	JAJO	13,483		11/06/2019	07/15/2027
64130D-AW-0	NEUB 21R BR - CDO			4	1FE	21,000,000	97.6537	20,507,275	21,000,000	21,000,000					3.146	3.155	JAJO	132,127	786,478	03/23/2018	04/20/2027
64132D-AC-2	NEUB 32 B - CDO		C	4	1FE	10,975,000	100.1040	10,986,417	10,975,000	10,975,000					3.816	3.831	JAJO	83,759	302,136	01/28/2019	01/20/2032
64132Y-AJ-1	NEUB 34 C1 - CDO		C	4	1FE	4,000,000	99.6959	3,987,838	4,000,000	4,000,000					2.600	4.512	JAJO	8,089		12/06/2019	01/20/2033
64133C-AJ-8	NEUB 35 C - CDO		C	4	1FE	7,500,000	100.0159	7,501,190	7,500,000	7,500,000					4.517	4.548	JAJO	12,234		12/06/2019	01/19/2033
65341K-BG-0	NFMOT 191 A2 - ABS			4	1FE	4,999,249	101.9696	5,098,482	5,000,000	4,999,360		111			3.210	3.235	MON	7,133	121,267	03/04/2019	02/15/2024
65341K-BK-1	NFMOT 192 A2 - ABS			4	1FE	6,998,378	99.3101	6,951,706	7,000,000	6,998,488		110			2.070	2.087	MON	6,440	23,748	10/08/2019	10/15/2024
66860T-AG-1	WOODS C - CDO		C	4,5	1FE	6,000,000	100.0152	6,000,913	6,000,000	6,000,000					4.700	4.780	JAJO	11,749		11/26/2019	01/25/2030
67091R-AK-5	OCP 158R A1R - CDO		D	4	1FE	5,474,248	99.8478	5,470,187	5,478,527	5,474,479		231			2.852	2.963	JAJO	32,987		11/06/2019	04/19/2027
67091Y-AJ-3	OCP 159R A1R - CDO		C	4	1FE	894,910	99.8227	894,036	895,624	894,950		40			2.801	2.896	JAJO	5,435		11/06/2019	07/15/2027
67091Y-AL-8	OCP 159R A2R - CDO		C	4	1FE	11,983,800	99.7715	11,972,579	12,000,000	11,985,544		1,744			3.351	3.408	JAJO	87,123	452,636	01/25/2019	07/15/2027
67097L-AC-0	OCP 1713 A2A - CDO			4	1FE	9,903,100	99.7225	9,972,254	10,000,000	9,905,518		2,418			3.801	4.008	JAJO	82,352		11/06/2019	07/15/2030
67098D-AC-7	OAKC 4 A1 - CDO		C	4	1FE	29,000,000	99.9221	28,977,407	29,000,000	29,000,000					3.429	3.456	JAJO	174,003		09/20/2019	10/22/2032
67102Q-AK-4	OAKC 7R B1R - CDO			4	1FE	30,000,000	99.6304	29,889,135	30,000,000	30,000,000					3.748	3.771	FMAN	131,198	1,318,445	12/09/2016	11/22/2027
67102Q-AM-0	OAKC 7R B2R - CDO			4	1FE	10,000,000	99.9921	9,999,215	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	100.0005	17,850,090	17,850,000	17,850,000					3.803	3.821	JAJO	133,890	791,477	07/14/2017	07/23/2029
67107U-AY-0	OZLMF 1RR BR2 - CDO			4	1FE	14,100,000	98.4053	13,875,148	14,100,000	14,100,000					4.253	4.276	JAJO	118,276	689,532	07/14/2017	07/23/2029
67109K-AS-3	OZLM 9RR A1A - CDO			4	1FE	41,041,577	99.6990	40,971,309	41,095,000	40,974,881		(66,696)			3.246	3.321	JAJO	266,779	771,731	05/16/2019	10/20/2031
67109K-AU-8	OZLM 9RR A2R - CDO			4	1FE	12,380,000	99.5003	12,318,138	12,380,000	12,380,000					3.866	3.883	JAJO	95,719	553,774	10/29/2018	10/20/2031
67111K-AC-4	OZLM 16 A2 - CDO		C	4	1FE	30,000,000	99.9861	29,995,844	30,000,000	30,000,000					3.754	3.771	FMAN	137,651	1,329,595	05/01/2017	05/16/2030
67112K-AC-3	OCP 1815 A3 - CDO		C	4	1FE	8,375,995	98.7676	8,395,247	8,500,000	8,377,560		1,565			3.666	3.928	JAJO	62,320	80,138	11/06/2019	07/20/2031
67112R-AC-8	OAKC 3 A1 - CDO			4	1FE	35,000,000	100.0431	35,015,101	35,000,000	35,000,000					3.496	3.648	JAJO	637,373		05/21/2019	07/20/2032
67112R-AE-4	OAKC 3 A2 - CDO			4	1FE	10,000,000	100.5671	10,056,711	10,000,000	10,000,000					3.826	3.980	JAJO	198,882		05/21/2019	07/20/2032
67400E-AC-8	OAKCL 193 A2 - CDO			4	1FE	12,500,000	99.9450	12,493,120	12,500,000	12,500,000					3.754	3.896	JAJO	181,206		07/17/2019	07/21/2031
67400E-AE-4	OAKCL 193 B - CDO			4	1FE	18,000,000	100.0654	18,011,773	18,000,000	18,000,000					4.054	4.197	JAJO	281,787		08/13/2019	07/21/2031
67400E-AG-9	OAKCL 193 C1 - CDO			4	1FE	17,600,000	100.2548	17,644,838	17,600,000	17,600,000					5.054	5.209	JAJO	343,481		08/13/2019	07/21/2031
67575B-AG-4	OCT25 25 C - CDO		C	4	1FE	4,000,000	100.0109	4,000,435	4,000,000	4,000,000					5.216	5.215	JAJO	41,727	165,729	09/30/2015	10/20/2026
67575B-AN-9	OCT25 25R BR - CDO		C	4	1FE	24,225,000	99.3049	24,056,610	24,225,000	24,225,000					3.166	3.175	JAJO	153,387	912,158	02/22/2018	10/20/2026
67575X-AJ-0	OCT31 31 B2 - CDO		C	4	1FE	12,537,421	100.0736	12,549,230	12,540,000	12,538,222		286			3.729	3.749	JAJO	92,224	467,617	06/01/2017	07/22/2030
67577L-AA-3	OCT44 44 A - CDO		C	4	1FE	26,500,000	99.9465	26,485,812	26,500,000	26,500,000					3.266	3.252	JAJO	173,092	234,720	06/19/2019	07/20/2032
67577M-AA-1	OCT45 45 A - CDO		C	4	1FE	30,000,000	99.9723	29,991,701	30,000,000	30,000,000					3.234	3.257	JAJO	118,585		10/21/2019	10/15/2032
67590X-AN-2	OCT27 27R B1R - CDO		C	4	1FE	20,000,000	98.7496	19,749,917	20,000,000	20,000,000					3.601	3.617	JAJO	156,038	837,341	07/05/2018	07/15/2030
67591U-AC-1	OCT36 36 A1 - CDO			4	1FE	39,962,750	99.1023	40,136,419	40,500,000	39,930,703		(32,047)			2.971	3.326	JAJO	260,695	1,084,368	03/19/2019	04/15/2031
67591V-AC-9	OCT37 37 A1B - CDO			4	1FE	2,460,000	97.5157	2,437,894	2,500,000	2,458,228		(1,772)			3.190	3.512	JAJO	15,062	46,729	05/07/2019	07/25/2030
68267D-AC-0	OMFIT 191 C - ABS			4	1FE	4,999,948	102.4333	5,121,665	5,000,000	4,999,956		8			3.890	3.922	MON	9,185	173,429	01/15/2019	02/14/2031
687846-AE-5	OSCAR 171 A4 - ABS		D	4	1FE	18,726,834	101.1142	18,969,017	18,760,000	18,744,303		14,389			3.300	3.406	MON	36,113	619,080	11/30/2018	05/10/2024
68784A-AE-6	OSCAR 172 A4 - ABS		D	4	1FE	12,135,171	100.7481	12,291,273	12,200,000	12,172,281		33,619			2.760	3.076	MON	19,642	336,720	12/12/2018	12/10/2024
68784E-AC-2	OSCAR 192 A3 - ABS		D	4	1FE	10,999,214	100.5219	11,057,409	11,000,000	10,994,349		(4,865)			2.590	2.594	MON	16,619	102,881	07/17/2019	09/11/2023
68784X-AD-8	OSCAR 182 A3 - ABS		D	4	1FE	1,999,903	101.1826	2,023,652	2,000,000	1,999,972		55			3.390	3.416	MON	3,955	67,800	07/18/2018	09/12/2022
68784Y-AD-6	OSCAR 191 A3 - ABS		D	4	1FE	5,999,865	101.4743	6,088,458	6,000,000	5,999,901		36			3.180	3.181	MON	11,130	134,620	03/12/2019	05/10/2023

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
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC				1	1,719,390	101.0297	1,737,096	1,719,390	1,719,390					3.000	3.000	MS	15,475	50,073	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC				1	1,784,106	101.0297	1,802,477	1,784,106	1,784,106					3.000	3.000	MS	16,057	51,958	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC				1	1,629,730	101.0297	1,646,512	1,629,730	1,629,730					3.000	3.000	MS	14,668	47,462	07/12/2012	09/13/2027
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION				2FE	1,171,521	107.0000	1,281,262	1,197,441	1,178,416		(6,861)			9.810	10.979	JD	7,831	263,415	08/28/1990	12/07/2022
75887V-AE-1	REGT9 9 C - CDO		C	4	1FE	1,503,600	100.0823	1,501,234	1,500,000	1,503,592		(8)			4.452	4.432	JAJO	14,098		12/20/2019	04/17/2030
75888T-AG-0	REG16 16 C - CDO		C	4	1FE	6,000,000	100.0888	6,005,329	6,000,000	6,000,000					4.609	4.736	JAJO	9,987		11/22/2019	11/21/2033
75888T-AJ-4	REG16 16 D - CDO		C	4	2FE	3,500,000	99.5960	3,485,861	3,500,000	3,500,000					5.809	5.865	JAJO	7,342		11/22/2019	11/21/2033
76761R-AQ-2	RSRVA 1R BR - CDO			4	1FE	20,000,000	99.5459	19,909,177	20,000,000	20,000,000					4.000	3.712	JAJO	166,650	259,065	06/10/2019	10/18/2028
78471W-AB-1	SCLP 182 A2 - ABS			4	1FE	21,111,411	100.6021	21,247,162	21,120,000	21,116,801		4,088			3.350	3.394	MON	11,792	704,393	01/24/2019	04/26/2027
80286J-AA-3	SREV 19A A - ABS			4	1FE	9,998,683	99.5330	9,953,301	10,000,000	9,998,692		9			2.510	2.511	MON	4,183	20,219	11/20/2019	01/26/2032
80286J-AB-1	SREV 19A B - ABS			4	1FE	6,996,903	98.8043	6,916,298	7,000,000	6,996,921		18			2.800	2.804	N/A	16,333	15,789	11/20/2019	01/26/2032
80286J-AC-9	SREV 19A C - ABS			4	1FE	6,997,698	99.4146	6,959,024	7,000,000	6,997,710		12			3.000	3.003	MON	3,500	16,917	11/20/2019	01/26/2032
81881G-AE-8	SHACK 146RR B - CDO			2	1FE	2,588,300	98.8470	2,570,023	2,600,000	2,586,013		(2,287)			3.732	3.839	JAJO	20,485	84,450	01/23/2019	07/17/2028
81881J-AE-2	SHACK 145RR B - CDO		C	4	1FE	2,952,720	96.8213	2,904,640	3,000,000	2,953,741		1,021			3.594	3.891	FMAN	16,470	29,969	11/06/2019	05/07/2031
81882E-AQ-5	SHACK 158R BR - CDO		C	4	1FE	26,000,000	97.9023	25,454,590	26,000,000	26,000,000					3.266	3.276	JAJO	169,826	1,005,282	10/05/2017	10/20/2027
81882H-AC-9	SHACK 134RR A2A - CDO		C	4	1FE	1,222,965	96.4003	1,205,003	1,250,000	1,223,535		570			3.601	3.994	JAJO	9,752		11/06/2019	04/14/2031
81883E-AB-7	SHACK 1711 B - CDO		C	4	1FE	14,643,750	97.2854	14,592,806	15,000,000	14,654,569		9,796			3.660	4.136	FMAN	71,673	645,205	12/20/2018	08/15/2030
81883M-AG-8	SHACK 1915 D - CDO		C	4	2FE	1,485,000	98.5073	1,477,609	1,500,000	1,485,075		75			5.824	6.037	JAJO	3,154		11/15/2019	01/15/2030
827304-AA-4	SLVRR 191 A - ABS		C	4	1FE	12,583,296	100.9690	12,705,266	12,583,333	12,583,297		1			3.967	3.967	MON	22,186	208,262	06/27/2019	07/15/2044
83405B-AA-0	SCLP 194 A - ABS			4	1FE	5,175,850	100.1308	5,183,301	5,176,530	5,175,872		21			2.450	2.452	MON	2,114	33,468	09/17/2019	08/25/2028
83405B-AB-8	SCLP 194 B - ABS			4	1FE	9,997,953	99.7202	9,972,020	10,000,000	9,998,015		62			2.560	2.563	MON	4,267	67,556	09/17/2019	08/25/2028
83405R-AB-3	SCLP 181 A2 - ABS			2	1FE	16,117,931	100.5419	16,315,290	16,227,354	16,181,510		56,164			3.140	3.559	MON	8,492	492,623	03/11/2019	02/25/2027
83405T-AB-9	SCLP 193 B - ABS			4	1FE	17,246,376	101.1287	17,444,694	17,250,000	17,246,932		556			3.060	3.085	MON	8,798	290,318	05/21/2019	05/25/2028
83405X-AB-0	SCLP 183 A2 - ABS			4	1FE	11,003,671	101.2228	11,134,511	11,000,000	11,001,710		(1,679)			3.670	3.683	MON	6,728	403,700	09/14/2018	08/25/2027
83609Y-AE-6	SNDPT 4RR B - CDO		C	4	1FE	8,000,000	98.7184	7,897,474	8,000,000	8,000,000					3.753	3.769	JAJO	62,554	347,139	04/19/2018	04/18/2031
83610C-AN-1	SNDPT 12R AR - CDO			4	1FE	44,500,000	100.0417	44,518,562	44,500,000	44,500,000					3.256	3.264	JAJO	289,773	1,084,575	02/14/2019	10/20/2028
83610C-AQ-4	SNDPT 12R BR - CDO			4	1FE	30,000,000	99.7325	29,919,740	30,000,000	30,000,000					3.766	3.782	JAJO	225,953	830,624	02/14/2019	10/20/2028
83610H-AE-0	SNDPT 7RR B - CDO			4	1FE	25,025,000	98.7731	24,693,276	25,000,000	24,982,454		(42,546)			3.734	3.792	JAJO	181,514	536,868	05/22/2019	10/23/2031
83611K-AC-6	SNDPT 22 B1 - CDO			4	1FE	12,770,000	99.9902	12,768,754	12,770,000	12,770,000					3.916	3.933	JAJO	100,012	379,269	01/28/2019	01/20/2032
83614B-AA-7	SNDPT 23 A1 - CDO			4	1FE	30,000,000	99.9570	29,987,093	30,000,000	30,000,000					3.401	3.415	JAJO	221,057	452,024	04/26/2019	04/15/2032
83614B-AC-3	SNDPT 23 A2A - CDO			4	1FE	15,000,000	99.6423	14,946,339	15,000,000	15,000,000					3.751	3.768	JAJO	121,904	247,012	04/26/2019	04/15/2032
83614B-AG-4	SNDPT 23 B - CDO			4	1FE	14,042,000	100.0386	14,005,406	14,000,000	14,021,721		(20,279)			4.031	4.026	JAJO	122,270	246,224	05/23/2019	04/15/2032
83614N-AE-3	SNDPT 24 B - CDO		C	4	1FE	20,000,000	100.1097	20,021,942	20,000,000	20,000,000					4.197	4.246	JAJO	226,146		09/04/2019	10/25/2032
83614N-AG-8	SNDPT 24 C - CDO		C	4	1FE	10,000,000	100.3473	10,034,732	10,000,000	10,000,000					5.197	5.408	JAJO	140,017		09/04/2019	10/25/2032
846031-AA-0	STHIIK 1908 A1 - CDO			4	1FE	37,000,000	99.9308	36,974,407	37,000,000	37,000,000					3.345	3.393	JAJO	453,796		07/11/2019	07/20/2032
846031-AJ-1	STHIIK 1908 D - CDO			4	2FE	13,500,000	100.1559	13,521,053	13,500,000	13,500,000					5.894	5.979	JAJO	291,771		07/11/2019	07/20/2032
85208H-AA-1	SPRTE 171 A - ABS		C	4	1FE	20,925,874	101.0791	21,231,163	21,004,506	20,943,954		(21,978)			4.250	4.375	MON	39,675	885,108	11/17/2017	12/15/2037
85236K-AC-6	SIDC 192 A2 - CDO			4	1FE	10,000,000	99.6810	9,968,100	10,000,000	10,000,000					3.080	3.080	MON	4,278	29,944	11/13/2019	10/25/2044
86803N-AA-5	SNSTR 181 A - ABS			4	1FE	19,106,542	111.1535	21,243,687	19,112,023	19,106,468		(18)			5.680	5.682	FMAN	123,634	1,061,439	11/20/2018	11/20/2048
87248K-AL-8	TICP 161R BR - CDO		D	4	1FE	5,000,000	99.0695	4,953,477	5,000,000	5,000,000					3.752	3.770	JAJO	39,606	216,813	06/28/2018	07/17/2031
88315L-AA-6	TMCL 181 A - ABS		C	4	1FE	8,853,444	100.2685	8,983,399	8,959,346	8,856,915		2,502			4.110	4.186	MON	11,251	367,533	08/01/2018	07/20/2043
88432M-AC-8	WINDR 171 B - CDO		C	4	1FE	14,098,754	99.0312	14,062,434	14,200,000	14,099,482		728			3.703	3.890	JAJO	109,554		11/06/2019	04/18/2029
89566E-AB-4	TRI STATE GENERATION & TRANSMISSION ASSO			4	1FE	8,717,969	117.9633	9,822,849	8,327,038	8,512,903		(546)			7.144	6.652	JJ	249,521	621,958	03/02/2004	07/31/2033
89613D-AA-1	TAH 17SFR1 A - ABS			4	1FE	13,412,342	99.7340	13,377,055	13,412,733	13,405,296		(245,794)			2.716	2.706	MON	30,357	365,576	08/10/2017	09/19/2034
89679H-AJ-4	TCF 181 A - ABS			4	1FE	12,372,654	100.2596	12,407,119	12,375,000	12,372,755		58			3.950	3.951	MON	14,936	485,272	03/20/2018	03/20/2043
89679H-AN-5	TCF 182 A - ABS			4	1FE	9,346,667	101.6651	9,505,689	9,350,000	9,346,786		79			4.190	4.192	MON	11,971	390,215	06/13/2018	06/22/2043
90352W-AB-0	STEAM 181 A2 - ABS			4	1FE	17,999,361	105.3048	18,954,870	18,000,000	17,999,345		11			4.611	4.611	MON	13,833	829,980	05/02/2018	04/27/2048
90931E-AA-2	UAL 191 A - ABS			4	1FE	15,659,106	107.9785	16,908,463	15,659,106	15,659,106					4.550	4.549	FA	249,371	405,977	01/28/2019	02/25/2033
90931L-AA-6	UNITED AIRLINES INC - ABS			1	1FE	6,396,842	102.1909	6,527,330	6,387,388	6,395,756		(695)			3.100	3.076	JJ	95,704	192,247	12/01/2017	01/07/2030
92211M-AC-7	VDC 181 A2 - ABS			4	1FE	20,124,167	104.0939	20,948,020	20,124,167	20,124,167					4.072	4.072	MON	36,420	818,881	02/16/2018	02/16/2043
92211M-AE-3	VDC 182 A2 - ABS			4	1FE	13,848,333	102.9339	14,254,623	13,848,333	13,848,333					4.196	4.196	MON	25,826	577,886	11/16/2018	11/16/2043
92212K-AA-4	VDC 191 A2 - ABS			4	1FE	2,531,533	100.6465	2,547,900	2,531,533	2,531,533					3.188	3.188	MON	3,587	28,925	07/30/2019	07/15/2044
92330M-AN-9	VENTR 21R BR - CDO			4	1FE	25,000,000	98.7704	24,692,595	25,000,000	25,000,000					3.301	3.320	JAJO	178,798	970,634	10/04/2017	07/15/2027
92914N-AL-5	VOYA 151R A2R - CDO			4	1FE	4,907,500	98.4339	4,921,693	5,000,000	4,917,877		10,377			3.253	3.577	JAJO	33,888	144,406	04/04/2019	01/18/2029
92914N-AN-1	VOYA 151R BR - CDO			4	1FE	5,000,000	95.9967	4,799,836	5,000,000	5,000,000					3.703	3.618	JAJO	38,576	214,427	12/12/2017	01/18/2029
92914N-AQ-4	VOYA 151R CR - CDO			4	2FE	4,000,000	93.9688	3,758,751	4,000,000	4,000,000					4.353	4.273	JAJO	36,277	197,903	12/12/2017	01/18/2029
92915H-AQ-6	VOYA 163R A3R - CDO			4	1FE	10,969,200	99.6819	10,965,014	11,000,000	10,954,300		(14,900)			3.753	3.734	JAJO	86,012	359,402	02/28/2019	10/18/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation 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
92915Q-AC-7	VOYA 173 A1A - CDO		C	4	1FE	4,741,450	100.0527	4,752,505	4,750,000	4,743,029		1,579			3.196	2.572	JAJO	30,361	135,394	03/05/2019	07/22/2030
92917A-AA-4	VOYA 181 A1 - CDO		C	4	1FE	14,455,091	98.8882	14,501,948	14,665,000	14,434,139		(20,951)			2.916	3.307	JAJO	85,523	387,347	03/19/2019	04/19/2031
92917J-AA-5	VOYA 182 A1 - CDO			4	1FE	19,760,000	99.3002	19,860,050	20,000,000	19,793,806		33,806			3.001	3.569	JAJO	130,038	540,041	03/05/2019	07/15/2031
92917K-AC-8	VOYA 183 B - CDO		C	4	1FE	6,885,970	99.0550	6,933,853	7,000,000	6,887,441		1,471			3.651	3.836	JAJO	55,372		11/06/2019	10/15/2031
94354K-AA-8	WAAV 191 A - ABS			4	1FE	14,730,853	98.8990	14,569,306	14,731,500	14,730,848		(5)			3.597	3.597	MON	23,551	95,675	09/30/2019	09/15/2044
948214-AS-0	WPARK 1R A2R - CDO		C	4	1FE	20,000,000	98.4440	19,688,798	20,000,000	20,000,000					3.566	3.580	JAJO	142,635	833,960	06/15/2018	07/22/2030
94946D-AA-9	WLKRG 19A A - ABS			4	1FE	5,025,055	100.9696	5,074,037	5,025,312	5,025,063		7			2.800	2.800	MON	6,254	71,717	06/03/2019	06/15/2038
94978#-HS-9	OLD NATIONAL BANK - ABS			4	1	879,288	114.5387	1,007,125	879,288	879,292					6.640	6.640	MON	1,622	58,293	06/28/2007	09/21/2027
97063Q-AA-0	WESTF 17A A - ABS			4	1FE	11,397,460	103.7778	11,838,112	11,407,171	11,399,288		(38,296)			4.690	4.750	MON	23,778	532,801	07/28/2017	08/15/2042
97064E-AA-6	WESTF 18A A - ABS			4	1FE	28,185,784	104.3930	29,425,445	28,187,183	28,186,219		3,452			4.750	4.798	MON	59,506	1,330,202	08/16/2018	09/15/2043
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201			4	1FE	10,329,107	104.9609	10,633,762	10,131,168	10,131,168				512,196	4.190	4.191	AO	89,616	404,324	02/22/2018	10/15/2027
PPQD45-GE-0	Linia Nou Tram Dos SA		B	1	3	16,745,696	100.8647	17,390,924	17,241,831	17,256,718				496,135	3.515	3.566	JD	148,635	169,367	09/30/2019	12/31/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,170,135,746	XXX	4,193,118,805	4,181,562,912	4,174,570,506		96,775		1,008,331	XXX	XXX	XXX	25,342,867	85,447,381	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,872,206,761	XXX	27,184,978,730	25,179,578,840	25,591,913,376	(90,520)	(54,717,237)	1,349,195	24,993,817	XXX	XXX	XXX	240,745,945	923,857,629	XXX	XXX
054536-AA-5	AXA FINANCIAL INC.		C		2FE	14,956,800	146.1250	21,918,750	15,000,000	14,976,211		1,266			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	1,200,000	111.0000	1,332,000	1,200,000	1,200,000					6.250	6.250	MS	24,167	75,000	09/02/2014	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2FE	807,659	113.2500	891,278	787,000	802,545		(2,642)			6.500	6.021	AO	9,663	51,155	01/20/2015	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2FE	3,175,000	110.6250	3,512,344	3,175,000	3,175,000					6.100	6.100	MS	55,951	193,675	03/12/2015	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2FE	2,983,941	128.7710	3,863,130	3,000,000	3,044,243		(4,241)			8.050	7.785	JD	10,733	241,500	01/05/1998	06/15/2027
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2FE	1,515,000	120.2326	1,803,489	1,500,000	1,512,190		(1,536)			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	112.7500	563,750	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	41,909,901	107.5000	45,189,775	42,037,000	41,900,555		(10,350)			6.250	6.213	MS	875,771	2,281,906	08/19/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2FE	783,546	117.2500	926,275	790,000	783,757		5			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	77.2500	2,317,500	3,000,000	2,996,398		77			4.927	5.005	FMAN	25,044	168,604	12/13/2013	11/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	3,829,017	93.7644	3,595,865	3,835,000	3,242,356		12,491			4.684	5.698	MJSD	15,470	205,351	10/27/2009	06/01/2067
780099-CK-1	ROYAL BANK OF SCOTLAND GROUP PLC		C	2	3FE	3,167,993	116.2500	3,487,500	3,000,000	3,123,848		(22,072)			8.000	7.102	MJSD	667	240,000	11/13/2015	12/29/2049
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2FE	20,382,774	103.7500	20,965,800	20,208,000	20,349,186		(18,680)			5.300	5.135	MS	315,357	707,762	11/18/2019	03/15/2077
92553P-BC-5	VIACOM INC			2,5	3FE	369,896	110.0000	408,100	371,000	369,918					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	104.3750	1,140,819	1,093,000	1,085,839		(815)			5.875	5.834	FA	21,940	64,214	08/24/2018	02/28/2057
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						99,666,768	XXX	111,916,374	99,496,000	99,062,047		(46,498)			XXX	XXX	XXX	1,443,433	5,770,854	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC			1	2FE	2,677,401	132.8508	2,955,930	2,225,000	2,559,192		(21,623)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC				2FE	22,437,284	134.0000	27,135,000	20,250,000	22,309,525		(23,527)			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	100.4240	18,076,320	18,000,000	17,995,054		217			5.199	5.276	JAJO	239,137	1,026,223	10/03/2002	10/01/2042
05379H-AA-2	WASHINGTON WATER POWER CAPITAL II			2	2FE	19,824,880	73.8540	14,770,800	20,000,000	19,902,767		5,579			2.782	2.858	MJSD	47,910	685,443	01/14/1999	06/01/2037
33735Y-AA-6	FIRST UNION CORPORATION			1	2	1,214,170	135.2102	1,352,102	1,000,000	1,122,741		(8,712)			7.950	6.264	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2FE	11,047,600	129.8750	14,286,250	11,000,000	11,033,991		(1,115)			6.345	6.311	FA	263,670	697,950	02/25/2004	02/15/2034
49326Q-AA-4	KEYCORP CAPITAL III			1	3FE	6,566,435	127.7100	8,320,307	6,515,000	6,545,416		(2,071)			7.750	7.677	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAPITAL TRUST I				2FE	4,427,350	123.7491	6,187,455	5,000,000	4,689,328		26,151			7.625	8.725	JD	16,944	381,250	07/14/2000	12/15/2027
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2FE	7,982,010	116.8165	10,805,526	9,250,000	8,544,861		57,262			7.380	8.693	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL III				2FE	11,358,600	144.0000	14,400,000	10,000,000	11,213,050		(14,828)			8.312	7.273	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAPITAL TRUST III			2	2FE	14,876,150	100.7500	15,112,500	15,000,000	14,894,709		3,598			5.570	5.700	MJSD	37,132	844,745	03/15/2006	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X			1,5	2FE	41,641,069	122.7500	52,111,058	42,453,000	42,075,691		12,514			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						162,242,469	XXX	185,513,248	160,693,000	162,886,325		33,446			XXX	XXX	XXX	2,070,324	10,094,265	XXX	XXX
4899999. Total - Hybrid Securities						261,909,237	XXX	297,429,621	260,189,000	261,948,372		(13,052)			XXX	XXX	XXX	3,513,757	15,865,119	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	ISHARES: IBOXX $IG CORP	*0			2	495,167	127.9600	511,840		495,927		760			0.000	3.632	N/A		8,239	07/08/2019	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						495,167	XXX	511,840		495,927		760			XXX	XXX	XXX		8,239	XXX	XXX
6099999. Subtotal - SVO Identified Funds						495,167	XXX	511,840		495,927		760			XXX	XXX	XXX		8,239	XXX	XXX
000000-00-0	NORMID TL B 1L USD		C	5	3Z	306,513	99.9290	306,295	306,513	306,513		(19)			5.650	5.732	N/A		16,923	10/01/2018	10/01/2025
000000-00-0	BAUSCH HEALTH CO (VALEANT PHARMA)			5	3FE	841,500	104.5000	888,250	850,000	842,802		1,217			5.129	5.374	N/A		35,100	11/15/2018	11/27/2025
00186X-AB-9	APIGRP TL B 1L USD			5	3FE	995,000	100.7500	1,007,500	1,000,000	995,046		46			4.511	4.661	N/A		2,568	09/27/2019	10/01/2026

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
26483N-AN-0	THE DUN & BRADSTREET CORPORATION			5	4FE	874,870	101.0000	888,800	880,000	875,463		593			7.545	7.762	N/A		13,346	07/18/2019	02/06/2026
78466D-BE-3	SS&C TECHNOLOGIES			5	3FE	245,781	100.6250	247,943	246,403	245,935		100			0.000	0.037	N/A		12,559	02/28/2018	02/28/2025
90351H-AD-0	US FOODS INC INCREMENTAL 1L TLB CL			5	3FE	447,750	100.3750	451,688	450,000	447,826		76			3.799	3.939	N/A		2,535	10/08/2019	08/15/2026
BL1390-82-4	IAP			5	6Z	61,279	99.3400	67,639	68,088	67,639	(449)	1,157			0.000	0.000	N/A		4,661	09/01/2014	07/18/2021
BL2481-62-2	ASURION LLC			5	4FE	400,000	101.1250	404,500	400,000	400,000					0.000	0.000	N/A		80,920	07/14/2017	08/04/2025
C8000C-AB-9	POWSOL TL B 1L USD			5	4FE	597,453	99.1250	598,207	603,488	597,896		444			5.305	5.558	N/A		23,949	03/18/2019	03/18/2026
N2611U-AC-9	Diamond BC BV		D	5	4FE	1,536,397	97.7500	1,501,760	1,536,328	1,536,054		66			4.927	5.003	N/A		61,536	04/18/2018	09/06/2024
N8232N-AB-3	NOURYON FINANCE BV (Starfruit Finance)		C	5	4FE	323,210	100.0000	324,834	324,834	323,486		234			0.000	0.072	N/A		17,757	09/20/2018	10/01/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						6,629,752	XXX	6,687,416	6,665,653	6,638,660	(449)	3,915			XXX	XXX	XXX		271,853	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						6,629,752	XXX	6,687,416	6,665,653	6,638,660	(449)	3,915			XXX	XXX	XXX		271,853	XXX	XXX
7699999. Total - Issuer Obligations						21,789,002,974	XXX	23,144,809,077	21,397,540,391	21,555,459,721	(358,271)	(26,270,607)	1,495,433	23,485,756	XXX	XXX	XXX	223,025,522	810,312,920	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						435,812,591	XXX	467,810,012	451,237,162	438,587,962		(1,116,404)			XXX	XXX	XXX	1,643,793	19,285,884	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,028,460,590	XXX	1,002,898,162	683,345,187	964,871,247		(28,276,466)			XXX	XXX	XXX	6,057,785	61,754,324	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						4,341,168,215	XXX	4,389,737,039	4,351,045,912	4,346,246,832		130,221		1,008,331	XXX	XXX	XXX	27,543,656	96,068,236	XXX	XXX
8099999. Total - SVO Identified Funds						495,167	XXX	511,840		495,927		760			XXX	XXX	XXX		8,239	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						6,629,752	XXX	6,687,416	6,665,653	6,638,660	(449)	3,915			XXX	XXX	XXX		271,853	XXX	XXX
8399999 - Total Bonds						27,601,569,289	XXX	29,012,453,546	26,889,834,305	27,312,300,348	(358,720)	(55,528,581)	1,495,433	24,494,087	XXX	XXX	XXX	258,270,756	987,701,457	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
172967-35-8	CITIGROUP INC			160,000.000	25.00	28.367	4,000,000	28.367	4,538,672	4,000,000		285,000							3FE	09/12/2013
20453Q-20-1	AGSTAR FINANCIAL SERVICES ACA			1,500.000	1,000.00	1,069.895	1,500,000	1,069.895	1,604,843	1,500,000		101,250							3FE	08/16/2017
902973-86-6	U.S. BANCORP			39,100.000	1,000.00	0.000	39,379,261	855.100	33,434,410	39,379,260	349,728	1,429,085							2FE	06/10/2010
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							44,879,261	XXX	39,577,925	44,879,260	349,728	1,815,336							XXX	XXX
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN FUND			656,000.000	25.00	0.000	16,428,789	25.000	16,400,000	16,400,000		645,032			28,789		28,789		1FE	08/11/2017
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN FUND			200,000.000	25.00	0.000	5,006,148	25.000	5,000,000	5,000,000	16,667	199,999			6,148		6,148		1FE	08/11/2017
151327-20-2	CENTAUR FUNDING CORPORATION		C	9,562.000	1,000.00	0.000	9,683,411	1,021.812	9,770,568	12,118,908		868,230			(399,235)		(399,235)		2FE	08/01/2004
184692-6#-3	CLEARBRIDGE MLP AND MIDSTREAM FUND INC			30.000	100,000.00	0.000	3,000,000	101,571.000	3,047,130	3,000,000		132,000							1FE	05/29/2015
23325P-6#-6	DNP SELECT INCOME FUND INC.			122.000	100,000.00	0.000	12,200,000	100,000.000	12,200,000	12,200,000		379,711							1FE	01/16/2019
33765A-20-2	FIRSTAR REALTY LLC			17,000.000	1,000.00	0.000	16,844,152	1,095.000	18,615,000	16,843,715		1,508,750			438		438		2FE	08/01/2004
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							63,162,500	XXX	65,032,698	65,562,623	16,667	3,733,722			(363,860)		(363,860)		XXX	XXX
8999999 - Total Preferred Stocks							108,041,761	XXX	104,610,623	110,441,883	366,394	5,549,058			(363,860)		(363,860)		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	Date Acquired	NAIC Desig-nation
00685R-40-9	ADELPHIA RECOVERY SER ACC 1 UNT			2,564,197.000	1,282	0.001	1,282					1,026		1,026		02/13/2007	
03212B-10-3	AMPLIFY ENERGY ORD			499.000	3,298	6.610	3,298	9,295		197		(434)		(434)		09/13/2019	
03634H-11-8	ANR RTS			2,394,745.000	21,553	0.009	21,553			6,751		21,553		21,553		07/26/2017	
03676B-10-2	ANTERO MIDSTREAM ORD			202,854.000	1,539,662	7.590	1,539,662	2,529,893		173,370		(990,231)		(990,231)		06/18/2019	
0556EL-10-9	BP MIDSTREAM PARTNERS UNT			70,219.000	1,096,119	15.610	1,096,119	1,246,624		80,448		12,527		12,527		06/18/2019	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT			79,397.000	3,160,795	39.810	3,160,795	3,164,074		131,884		(57,983)		(57,983)		07/17/2019	
16411R-20-8	CHENIERE ENERGY ORD			18,248.000	1,114,405	61.070	1,114,405	1,126,174				(22,646)		(22,646)		08/01/2019	
26885B-10-0	EQM MIDSTREAM PARTNERS UNT			141,443.000	4,230,560	29.910	4,230,560	7,930,507		573,220		(1,918,091)		(1,918,091)		06/18/2019	
29273V-10-0	ENERGY TRANSFER UNT			811,941.000	10,417,203	12.830	10,417,203	12,072,108		887,629		(470,141)		(470,141)		06/19/2019	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			387,684.000	10,917,181	28.160	10,917,181	10,625,679		610,083		1,057,667		1,057,667		06/18/2019	
49456B-10-1	KINDER MORGAN CL P ORD			140,705.000	2,978,725	21.170	2,978,725	2,595,269		91,084		361,481		361,481		09/16/2019	
521865-20-4	LEAR ORD			500.000	68,600	137.200	68,600	92,405		1,500		7,170		7,170		03/06/2018	
55336V-10-0	MPLX COM UNT			325,139.005	8,278,039	25.460	8,278,039	11,370,676		719,343		(2,164,274)		(2,164,274)		06/19/2019	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			164,792.000	10,360,473	62.870	10,360,473	10,725,476		578,892		694,953		694,953		07/30/2019	
65339F-10-1	NEXTERA ENERGY ORD			9,405.000	2,277,515	242.160	2,277,515	2,227,184		11,756		50,331		50,331		10/22/2019	
67058H-10-2	NUSTAR ENERGY UNT			53,687.000	1,387,809	25.850	1,387,809	1,490,657		64,424		(102,848)		(102,848)		07/26/2019	
682680-10-3	ONEOK ORD			124,098.000	9,390,496	75.670	9,390,496	7,595,728		387,554		2,331,387		2,331,387		08/02/2019	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			110,251.000	6,795,872	61.640	6,795,872	5,647,751		309,870		1,866,704		1,866,704		11/06/2019	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT			449,811.000	8,272,024	18.390	8,272,024	10,950,775		549,967		(1,136,139)		(1,136,139)		06/18/2019	
75419T-10-3	RATTLER MIDSTREAM PARTNERS UNT			31,439.000	559,300	17.790	559,300	572,256		10,689		(12,957)		(12,957)		06/18/2019	
816851-10-9	SEMPRA ENERGY ORD			23,139.000	3,505,096	151.480	3,505,096	3,331,277	22,387			173,819		173,819		10/28/2019	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT			189,751.000	3,834,868	20.210	3,834,868	4,043,853		284,175		583,397		583,397		06/19/2019	
874696-10-7	TALLGRASS ENERGY CL A ORD			63,372.000	1,401,789	22.120	1,401,789	1,388,039		121,787		(108,542)		(108,542)		06/19/2019	
87612G-10-1	TARGA RESOURCES ORD			69,380.000	2,832,785	40.830	2,832,785	3,167,552		226,299		250,639		250,639		06/18/2019	
87807B-10-7	TC ENERGY ORD		A	62,707.000	3,342,910	53.310	3,342,910	3,205,433	47,030	26,056		137,477		137,477		11/07/2019	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT			206,985.000	4,075,535	19.690	4,075,535	6,277,227		462,403		(1,731,466)		(1,731,466)		06/18/2019	
969457-10-0	WILLIAMS ORD			235,483.000	5,585,657	23.720	5,585,657	6,770,172		293,177		119,482		119,482		09/27/2019	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		C	185.000	17,479	94.480	17,479	16,311		768		2,094		2,094		12/23/2015	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					107,467,028	XXX	107,467,028	120,172,394	69,417	6,603,326		(1,044,046)		(1,044,046)		XXX	XXX
000000-00-0	IAP WORLDWIDE BL			9.010	149,617	16,605.660	149,617	7,650				(79,203)		(79,203)		09/01/2014	
000000-00-0	TARGUS INC			88,699.000	310,447	3.500	310,447	310,447		92,890						05/05/2016	
000000-00-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		100,000.000	10,000,000	100.000	10,000,000	10,000,000		325,000						08/15/2018	
00084K-10-4	ACCIDENT CLAIMS HOLDINGS LLC			2,044,875.000	204	0.010	204					204		204		06/07/2016	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		595,480.000	59,548,000	100.000	59,548,000	59,548,000		1,163,796						12/27/2019	
761565-40-7	REX ENERGY CORPORATION			1,055.000	19	0.018	19	12,804								03/30/2016	
99Z090-6X-7	LIBERTY TIRE RECYCLING LLC			1,542.580	13,097	8.490	13,097	46,015				7,266		7,266		04/13/2018	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					70,021,383	XXX	70,021,383	69,924,916		1,581,687		(71,733)		(71,733)		XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	142,265,847	7,113.292	142,265,847	87,000,000				3,097,576		3,097,576		10/11/1989	
000000-00-0	Symetra National Life Insurance Co			20,000.000	11,932,616	596.631	11,932,616	7,000,000				293,772		293,772		04/25/1983	
000000-00-0	Symetra Reinsurance Company			20,000.000	13,336,667	666.833	13,336,667	27,000,000				(3,821,279)		(3,821,279)		12/03/2014	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					167,535,130	XXX	167,535,130	121,000,000				(429,931)		(429,931)		XXX	XXX
723682-10-0	PIONEER FUND A			5,955.155	176,153	29.580	176,153	197,206		14,394		26,471		26,471		12/31/2019	
72375Q-10-8	PIONEER MID CAP VAL A			1,087.592	25,210	23.180	25,210	25,762		247		5,251		5,251		12/31/2019	
72387W-40-8	PIONEER SEL MC GR A			4,530.153	203,721	44.970	203,721	136,958		2,580		47,469		47,469		12/31/2019	
724010-10-3	PIONEER CORE EQTY A			1,075.713	21,837	20.300	21,837	17,249		603		4,567		4,567		12/31/2019	
9499999. Subtotal - Mutual Funds					426,922	XXX	426,922	377,175		17,824		83,758		83,758		XXX	XXX
9799999 - Total Common Stocks					345,450,463	XXX	345,450,463	311,474,485	69,417	8,202,837		(1,461,951)		(1,461,951)		XXX	XXX
9899999 - Total Preferred and Common Stocks					453,492,224	XXX	450,061,086	421,916,368	435,811	13,751,895		(1,461,951)		(1,825,811)		XXX	XXX

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS		12/01/2019	Direct		240,458	240,458	
38374E-UE-5	GNR 0398D ZK - CMO/RMBS		12/01/2019	Direct		91,272	91,272	
38374L-5H-0	GNR 0560B WZ - CMO/RMBS		10/01/2019	Direct		408,189	408,189	
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS		12/01/2019	Direct		225,751	225,751	
912828-6B-1	UNITED STATES TREASURY		05/16/2019	VARIOUS		22,191,909	22,125,000	52,092
912828-6T-2	UNITED STATES TREASURY		08/01/2019	VARIOUS		14,052,637	13,525,000	60,078
912828-6X-3	UNITED STATES TREASURY		06/05/2019	NOMURA SECURITIES/FIXED INCOME		25,205,178	25,000,000	8,709
912828-TY-6	UNITED STATES TREASURY		11/14/2019	GOLDMAN		3,403,055	3,400,000	
912828-Y9-5	UNITED STATES TREASURY		10/04/2019	VARIOUS		18,659,236	18,350,000	26,456
912828-YB-0	UNITED STATES TREASURY		11/01/2019	VARIOUS		13,401,373	13,350,000	23,803
912828-YD-6	UNITED STATES TREASURY		09/05/2019	DEUTSCHE BANK SECURITIES, INC.		9,905,469	10,000,000	2,266
912828-YG-9	UNITED STATES TREASURY		10/23/2019	DEUTSCHE BANK SECURITIES, INC.		7,785,006	7,800,000	7,079
912828-YQ-7	UNITED STATES TREASURY		11/18/2019	VARIOUS		100,680,951	101,700,000	67,040
912828-YS-3	UNITED STATES TREASURY		12/31/2019	VARIOUS		48,811,887	49,300,000	86,072
912828-YU-8	UNITED STATES TREASURY		12/26/2019	DEUTSCHE BANK SECURITIES, INC.		2,269,273	2,300,000	2,655
0599999. Subtotal - Bonds - U.S. Governments						267,331,645	267,815,670	336,252
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE	C	01/28/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		6,206,702	6,670,000	
1099999. Subtotal - Bonds - All Other Governments						6,206,702	6,670,000	
19648F-NW-0	COLORADO HEALTH FACS AUTH REV		11/07/2019	KEYBANC CAPITAL MARKETS INC		6,830,000	6,830,000	
31393X-BJ-5	FNR 0412A WZ - CMO/RMBS		12/01/2019	Direct		299,722	299,722	
31394R-Y7-8	FHR 2761B QZ - CMO/RMBS		12/01/2019	Direct		126,748	126,748	
31418C-4F-8	FN MA3521 - RMBS		06/01/2019	VARIOUS		4,675,087	4,528,958	1,510
491034-AQ-7	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC		03/06/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		1,200,000	1,200,000	
67704L-AA-9	OGLETHORPE POWER CORP		12/17/2019	GOLDMAN		24,255,115	19,900,000	513,924
85732G-WF-3	STATE PUB SCH BLDG AUTH PA LEASE REV		10/17/2019	MERRILL LYNCH PIERCE FENNER		7,100,000	7,100,000	
85732G-WH-9	STATE PUB SCH BLDG AUTH PA LEASE REV		10/17/2019	MERRILL LYNCH PIERCE FENNER		5,905,000	5,905,000	
85732G-WJ-5	STATE PUB SCH BLDG AUTH PA LEASE REV		10/17/2019	MERRILL LYNCH PIERCE FENNER		4,705,000	4,705,000	
88213A-PA-7	TEXAS A & M UNIV REVS		01/09/2019	Morgan Stanley & Co		4,000,000	4,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						59,096,672	54,595,427	515,434
000000-00-0	TELENET FINANCE LUXEMBOURG NOTES SARL	C	09/23/2019	VARIOUS		1,005,720	1,000,000	19,983
000000-00-0	Longitudinal de la Sierra Tramo 2		12/01/2019	SANTANDER		(2,800,000)	(2,800,000)	(38,397)
00085K-AA-1	ABPCI A1A - CDO		10/22/2019	Unknown		38,000,000	38,000,000	
001055-AY-8	AFLAC INC		05/22/2019	WELLS FARGO SECURITIES LLC		9,825,611	8,867,000	150,924
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC		10/30/2019	DEUTSCHE BANK SECURITIES, INC.		1,652,760	1,417,000	7,695
00206R-DQ-2	AT&T INC		11/26/2019	GOLDMAN		4,496,826	4,097,000	42,563
00206R-HA-3	AT&T INC		09/12/2019	RBC CAPITAL MARKETS, LLC		11,378,400	10,000,000	173,097
00206R-HJ-4	AT&T INC		02/13/2019	WELLS FARGO		14,926,200	15,000,000	
00206R-HK-1	AT&T INC		04/09/2019	MERRILL LYNCH PIERCE FENNER		5,107,150	5,000,000	35,028
00206R-JJ-2	AT&T INC		10/22/2019	CITIGROUP GLOBAL MARKETS, INC		12,052,274	10,242,000	196,348
00226@-AD-8	ATC Holding LLC		07/18/2019	Barclays Capital		30,000,000	30,000,000	
00774M-AL-9	AERCAP IRELAND CAPITAL DAC	C	03/27/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		5,792,402	5,800,000	
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		09/18/2019	VARIOUS		618,881	610,000	
00900L-AH-7	AIMCO 15AR BR - CDO	C	11/06/2019	Unknown		4,334,704	4,400,000	8,876
00912X-AV-6	AIR LEASE CORP		11/04/2019	WELLS FARGO		2,597,950	2,500,000	8,811
00912X-BA-1	AIR LEASE CORP		04/25/2019	BNY/SUNTRUST CAPITAL MARKETS		2,426,325	2,500,000	13,090
00914A-AB-8	AIR LEASE CORP		05/16/2019	JP MORGAN CHASE BANK/HSBCSI		6,998,580	7,080,000	
009279-AA-8	AIRBUS GROUP SE	C	11/26/2019	JP MORGAN CHASE BANK/HSBCSI		12,662,404	12,437,000	18,325
00928Q-AS-0	AIRCASTLE LTD		07/18/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,045,900	5,000,000	23,021
00973R-AD-5	AKER BP ASA	C	06/12/2019	BARCLAYS CAPITAL INC FIXED INC		600,000	600,000	
010392-FT-0	ALABAMA POWER CO		09/12/2019	WELLS FARGO		1,999,280	2,006,000	
019736-AF-4	ALLISON TRANSMISSION INC		03/26/2019	CITIGROUP GLOBAL MARKETS, INC		350,000	350,000	
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		11/05/2019	Bank of America Securities		481,000	481,000	40
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC		11/27/2019	VARIOUS		14,056,712	13,515,500	21,606
02582J-JP-6	AMXCA 194 A - ABS		09/16/2019	VARIOUS		7,500,000	7,500,000	
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC		06/05/2019	CREDIT SUISSE SECURITIES		4,791,200	5,000,000	86,285
03027X-AM-2	AMERICAN TOWER CORP		11/20/2019	CREDIT SUISSE SECURITIES (USA)		6,947,975	6,776,000	74,701
03027X-AT-7	AMERICAN TOWER CORP		04/05/2019	BNY/SUNTRUST CAPITAL MARKETS		6,024,420	6,000,000	13,500
03027X-AX-8	AMERICAN TOWER CORP		09/30/2019	Barclays Capital		6,988,660	7,000,000	
030981-AJ-3	AMERIGAS PARTNERS LP		02/21/2019	VARIOUS		794,420	795,000	6,596
030981-AK-0	AMERIGAS PARTNERS LP		02/07/2019	WELLS FARGO		63,863	65,000	804
030981-AL-8	AMERIGAS PARTNERS LP		02/11/2019	WELLS FARGO		135,450	140,000	1,850
03522A-AD-2	ANHEUSER-BUSCH COMPANIES LLC	C	04/11/2019	DEUTSCHE BANK SECURITIES, INC.		6,030,540	6,000,000	45,017
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		10/30/2019	RBC CAPITAL MARKETS, LLC		11,444,300	10,000,000	117,500
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		10/16/2019	MORGAN STANLEY CO		3,963,137	3,352,000	35,131

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
03634H-11-8	ANR RTS		02/01/2019	Unknown			(2,394,745)	
03665Y-AA-3	ANTR 192 A1A - CDO	C	12/18/2019	CITITGROUP MTGE 3P		70,000,000	70,000,000	
03665Y-AC-9	ANTR 192 A2 - CDO	C	12/18/2019	CITIGROUP GLOBAL MARKETS INC.		7,000,000	7,000,000	
03665Y-AE-5	ANTR 192 B - CDO	C	12/18/2019	VARIOUS		15,000,000	15,000,000	
03665Y-AG-0	ANTR 192 C - CDO	C	12/18/2019	VARIOUS		10,000,000	10,000,000	
036752-AB-9	ANTHEM INC		11/25/2019	WELLS FARGO		6,792,095	6,424,000	114,633
036752-AJ-2	ANTHEM INC		09/04/2019	GOLDMAN		9,991,200	10,000,000	
03765L-AP-7	APID 20RR 1RA - CDO		02/12/2019	VARIOUS		24,843,750	25,000,000	76,771
03767J-AA-3	APID 27 A1 - CDO		03/05/2019	JP MORGAN SECS INC., - FIXED INCOME		16,980,450	17,000,000	92,172
03768C-AG-4	APID 30 A2 - CDO		11/06/2019	Unknown		9,804,180	10,000,000	19,017
03768R-AL-0	APIDOS CLO XXXII - CDO	C	12/19/2019	CREDIT SUISEE FIRST BOSTON		4,250,000	4,250,000	
03768R-AN-6	APIDOS CLO XXXII - CDO	C	12/20/2019	CREDIT SUISEE FIRST BOSTON		1,000,000	1,000,000	
03835V-AH-9	APTIV PLC	C	05/03/2019	BARCLAYS CAPITAL INC FIXED INC		19,560,036	18,970,000	149,016
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC	C	07/26/2019	CITIGROUP GLOBAL MARKETS INC.		1,421,375	1,370,000	37,675
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	07/30/2019	CITIGROUP GLOBAL MARKETS INC.		200,000	200,000	
04015N-AG-9	ARES 37R A1R - CDO	C	02/12/2019	GOLDMAN		14,952,000	15,000,000	49,466
04019L-AE-4	ARES 51 B - CDO	C	08/16/2019	CREDIT SUISSE SECURITIES (USA)		19,980,000	20,000,000	83,068
042858-AC-4	ARRW 192 A3 - CMO/RMBS		05/16/2019	CREDIT SUISSE SECURITIES		4,999,897	5,000,000	10,556
04317@-AE-8	Arthur J Gallagher & Co		03/29/2019	Unknown		7,572,375	7,500,000	106,856
04317@-BH-0	.ART 4.72 02/13/24 ARTHUR GALLAGHER|.ART		01/18/2019	MERRILL LYNCH PIERCE FENNER		5,000,000	5,000,000	
04317@-BJ-6	.ART 4.85 02/13/26 ARTHUR GALLAGHER|.ART		01/18/2019	MERRILL LYNCH PIERCE FENNER		20,000,000	20,000,000	
05364C-AY-8	AVERY 7R BR - CDO	C	06/21/2019	CREDIT SUISSE SECURITIES (USA)		15,000,000	15,000,000	
05369A-AA-9	AVIATION CAPITAL GROUP LLC		02/28/2019	VARIOUS		14,897,700	16,000,000	175,583
05377R-DL-5	AESOP 192 A - ABS		04/16/2019	CITITGROUP MTGE 3P		9,496,641	9,500,000	
054561-AM-7	AXA EQUITABLE HOLDINGS INC		06/05/2019	WELLS FARGO SECURITIES LLC		13,242,898	13,195,000	86,134
05492J-BA-9	BBCMS 19C5 XA - CMBS		11/06/2019	BARCLAYS CAPITAL INC FIXED INC		5,334,833		50,183
05508W-AB-1	B&G FOODS INC		09/24/2019	VARIOUS		797,625	795,000	
05545M-AC-6	BBA US HOLDINGS INC		11/14/2019	VARIOUS		279,871	280,000	38
05550G-AA-5	BMMC A1 - CDO	C	08/13/2019	Bank of New York/Natixis, New		20,000,000	20,000,000	
05550G-AC-1	BMMC A2A - CDO	C	08/13/2019	Bank of New York/Natixis, New		15,000,000	15,000,000	
05550M-AV-6	BBCMS 19C3 XA - CMBS		06/01/2019	Barclays Capital		6,980,439	66,500,000	24,919
05565E-AW-5	BMW US CAPITAL LLC	C	02/12/2019	BNP PARIBAS SECURITIES BOND		15,072,900	15,000,000	175,375
05565Q-DA-3	BP CAPITAL MARKETS PLC	C	04/04/2019	DEUTSCHE BANK SECURITIES, INC.		6,178,428	6,064,000	12,402
05600L-AB-2	BMW FINANCE NV	C	08/07/2019	Barclays Capital		11,586,634	11,598,000	
056162-AN-0	BABSN 151R AR - CDO		03/20/2019	VARIOUS		35,069,550	35,500,000	145,299
056828-AN-6	BCC 162R CR - CDO	C	08/13/2019	VARIOUS		10,000,000	10,000,000	62,654
05683T-AA-7	BAIN CAPITAL CREDIT CLO 2019-3, LIMITED	C	09/20/2019	GOLDMAN		35,000,000	35,000,000	
05684A-AC-3	BCC 194 A2 - CDO	C	10/25/2019	CREDIT SUISSE SECURITIES (USA)		19,930,000	20,000,000	
05684A-AE-9	BCC 194 B - CDO	C	10/25/2019	CREDIT SUISSE SECURITIES (USA)		16,000,000	16,000,000	
058498-AT-3	BALL CORP		09/24/2019	VARIOUS		1,467,392	1,340,000	9,031
06051G-FB-0	BANK OF AMERICA CORP		01/14/2019	DEUTSCHE BANK SECURITIES, INC.		8,290,266	8,180,000	163,089
06051G-FX-2	BANK OF AMERICA CORP		12/11/2019	SUSQUEHANNA		11,235,021	10,551,000	55,393
06051G-GA-1	BANK OF AMERICA CORP		09/24/2019	CITIGROUP GLOBAL MARKETS, INC		5,221,100	5,000,000	69,922
06051G-HT-9	BANK OF AMERICA CORP		04/17/2019	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
06051G-HW-2	BANK OF AMERICA CORP		10/17/2019	MERRILL LYNCH PIERCE FENNER		7,850,000	7,850,000	
06406F-AC-7	BANK OF NEW YORK MELLON CORP		03/19/2019	CITIGROUP GLOBAL MARKETS, INC		5,815,237	5,983,000	63,752
065405-AJ-1	BANK 19BN16 XA - CMBS		02/04/2019	WELLS FARGO SECURITIES		3,666,611		26,778
06540V-BC-8	BANK 19BN24 XA - CMBS		12/12/2019	MERRILL LYNCH PIERCE FENNER		6,972,327		48,735
06541R-BC-6	BANK 19BN23 XA - CMBS		11/22/2019	MORGAN STANLEY CO		3,238,085		10,352
06761V-AA-5	BABSN 194 A1 - CDO	C	11/13/2019	MORGAN STANLEY CO		35,000,000	35,000,000	
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE		04/01/2019	DIRECT		14,291,277	14,300,000	205,014
071734-AC-1	BAUSCH HEALTH COMPANIES INC	C	02/22/2019	JP MORGAN SECS INC., - FIXED INCOME		750,000	750,000	
071734-AH-0	BAUSCH HEALTH COMPANIES INC	C	12/17/2019	GOLDMAN		1,000,000	1,000,000	
07330N-AT-2	BRANCH BANKING AND TRUST CO		12/03/2019	RBC CAPITAL MARKETS, LLC		9,983,000	10,000,000	
073685-AF-6	BEACON ROOFING SUPPLY INC		09/25/2019	FIRST UNION CAPITAL		10,000	10,000	
08160B-AD-6	BMARK 18B5 A4 - CMBS		01/04/2019	CITIGROUP GLOBAL MARKETS, INC		7,319,102	7,000,000	5,727
08182R-AE-3	BSP 19 C - CDO	C	12/06/2019	Morgan Stanley & Co. LLC		4,000,000	4,000,000	
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO		12/03/2019	VARIOUS		22,456,166	22,169,000	42,201
08576P-AA-9	BERRY GLOBAL INC		06/17/2019	BARCLAYS CAPITAL INC FIXED INC		97,994	100,000	1,538
085770-AB-1	BERRY GLOBAL ESCROW CORP		08/28/2019	VARIOUS		569,520	555,000	3,652
095796-AA-6	BLUE RACER MIDSTREAM LLC		09/18/2019	VARIOUS		786,588	780,000	15,156
095796-AE-8	BLUE RACER MIDSTREAM LLC		08/27/2019	Bank of America Securities		208,150	210,000	1,410
09626Q-BA-4	BLUEM 142RR A2R - CDO	C	11/06/2019	Unknown		489,115	500,000	748
09626R-AY-1	BLUEM 122RR BR2 - CDO	C	11/06/2019	Unknown		2,474,525	2,500,000	19,424
09626U-AW-8	BLUEM 131RR A2R - CDO		05/01/2019	VARIOUS		28,000,000	28,000,000	55,894

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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09627F-AC-4	BLUEMOUNTAIN CLO XXV LTD. - CDO	C	05/24/2019	Barclays Capital		8,125,000	8,125,000	
09627F-AE-0	BLUEMOUNTAIN CLO XXV LTD. - CDO	C	05/24/2019	VARIOUS		15,000,000	15,000,000	
09627F-AG-5	BLUEMOUNTAIN CLO XXV LTD. - CDO	C	05/24/2019	BARCLAYS CAPITAL INC FIXED INC		8,500,000	8,500,000	
09628W-AL-6	BLUEM 162R A1R - CDO		08/29/2019	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	
09628W-AQ-5	BLUEM 162R BR - CDO		08/29/2019	CITIGROUP GLOBAL MARKETS INC.		13,000,000	13,000,000	
09629E-AE-1	BLUEM 2 A2 - CDO	C	11/06/2019	Unknown		12,064,535	12,250,000	19,437
09630A-AG-1	BLUEM 183 B - CDO		11/06/2019	VARIOUS		18,955,270	19,000,000	87,441
099724-AJ-5	BORGWARNER INC		01/23/2019	Unknown		2,880,966	3,000,000	36,000
10302V-BJ-3	BOWPK 1501R D1R - CDO	C	12/17/2019	Nomura		7,517,934	7,485,000	26,245
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC	C	02/06/2019	MORGAN STANLEY CO		15,000,000	15,000,000	
110122-CA-4	BRISTOL-MYERS SQUIBB CO		12/03/2019	VARIOUS		33,934,017	32,700,000	311,995
11014P-AB-1	BRIST 1 B - CDO	C	11/06/2019	Unknown		12,107,638	12,120,000	28,783
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC		10/01/2019	SUSQUEHANNA		6,503,922	5,400,000	21,840
12508E-AJ-0	CDK GLOBAL INC		12/17/2019	VARIOUS		2,517,370	2,430,000	16,989
12513G-BD-0	CDW LLC		09/13/2019	VARIOUS		716,175	715,000	
12515B-AF-5	CD 19CD8 XA - CMBS		09/01/2019	DEUTSCHE BANK SECURITIES, INC.		12,275,593	106,000,000	96,089
12528Y-AG-8	CF 19CF2 XA - CMBS		09/27/2019	CANTOR FITZGERALD & CO. INC.		10,016,125		66,029
12548J-AE-2	CIFC 173 A2 - CDO	C	11/06/2019	Unknown		4,964,900	5,000,000	8,369
12550A-AX-4	CIFC 145RR BR2 - CDO		02/28/2019	RAYMOND JAMES/FI		3,296,700	3,300,000	19,285
12550T-AN-5	CIFC 154R A1R - CDO	C	11/06/2019	Unknown		4,997,455	5,000,000	6,924
12550T-AQ-8	CIFC 154R A2R - CDO	C	11/06/2019	Unknown		4,998,550	5,000,000	8,480
12553D-AA-5	CIFC 191 A - CDO	C	02/15/2019	MORGAN STANLEY CO		30,000,000	30,000,000	
12553D-AC-1	CIFC 191 B - CDO	C	09/18/2019	VARIOUS		15,233,777	15,265,000	288,532
12554A-AC-6	CIFC 192 B - CDO	C	04/01/2019	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	
12554V-AA-4	CIFC 193 A1A - CDO	C	04/18/2019	CITIGROUP GLOBAL MARKETS INC.		11,000,000	11,000,000	
12555X-AE-1	CIFC 196 B - CDO	C	12/02/2019	CREDIT SUISSE SECURITIES (USA)		20,000,000	20,000,000	
12555X-AG-6	CIFC 196 C - CDO	C	12/02/2019	CREDIT SUISEE FIRST BOSTON		9,500,000	9,500,000	
12555X-AJ-0	CIFC 196 D - CDO	C	12/02/2019	CREDIT SUISEE FIRST BOSTON		2,000,000	2,000,000	
12621E-AL-7	CNO FINANCIAL GROUP INC		06/01/2019	VARIOUS		431,325	430,000	
126307-AT-4	CSC HOLDINGS LLC		01/09/2019	CREDIT SUISSE SECURITIES (USA)		298,500	300,000	7,883
126307-AZ-0	CSC HOLDINGS LLC		01/24/2019	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	
12636Y-AC-6	CRH AMERICA FINANCE INC		10/10/2019	MORGAN STANLEY CO		5,533,595	5,159,000	6,227
126408-HM-8	CSX CORP		02/21/2019	JP MORGAN CHASE BANK/HSBCSI		8,808,582	8,560,000	104,087
126408-HN-6	CSX CORP		07/11/2019	CITIGROUP GLOBAL MARKETS, INC		5,064,684	4,397,000	34,810
126408-HP-1	CSX CORP		02/21/2019	JP MORGAN CHASE BANK/HSBCSI		9,965,500	10,000,000	
126408-HR-7	CSX CORP		09/03/2019	MORGAN STANLEY CO		9,930,600	10,000,000	
126650-CZ-1	CVS HEALTH CORP		09/09/2019	GOLDMAN		5,746,050	5,000,000	116,431
126650-DF-4	CVS HEALTH CORP		10/22/2019	MORGAN STANLEY CO		10,934,284	10,812,000	62,169
12694@-AA-2	ALLEGIS GROUP		04/01/2019	Not Available		7,562,813	7,716,118	17,599
127097-E#-6	CABOT OIL & GAS CORPORATION		03/29/2019	Unknown		12,491,625	12,500,000	58,906
127097-E@-8	CABOT OIL & GAS CORPORATION		03/29/2019	Unknown		5,521,175	5,500,000	25,231
131347-CM-6	CALPINE CORP		12/10/2019	CREDIT SUISSE SECURITIES (USA)		430,000	430,000	
133434-AA-8	CAMERON LNG LLC		12/05/2019	JP MORGAN CHASE BANK/HSBCSI		10,000,000	10,000,000	
133434-AD-2	CAMERON LNG LLC		12/05/2019	VARIOUS		8,160,000	8,160,000	
134429-BF-5	CAMPBELL SOUP CO		11/20/2019	DEUTSCHE BANK SECURITIES, INC.		9,906,828	9,334,000	68,618
14040H-CA-1	CAPITAL ONE FINANCIAL CORP		01/24/2019	MORGAN STANLEY CO		10,483,307	10,506,000	
14041N-FL-0	COMET 172 A - ABS		10/01/2019	Bank of America Securities		7,138,305		
14042M-A@-1	CAPITAL POWER L.P.		06/01/2019	Unknown		14,846,708	14,916,468	
14161T-AA-0	CARDTRONICS INC		06/19/2019	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	7,639
141781-BC-7	CARGILL INC		11/13/2019	GOLDMAN		4,021,200	3,545,000	5,652
141781-BK-9	CARGILL INC		07/09/2019	VARIOUS		40,775,448	40,583,000	45,860
14309Y-BE-3	CGMS 124RR A1R - CDO		04/08/2019	Barclays Capital		20,000,000	20,000,000	
14316E-AA-7	CGMS19-2-A1 - CDO		06/14/2019	MERRILL LYNCH PIERCE FENNER		38,000,000	38,000,000	
14317V-AJ-9	CGMS B - CDO	C	12/06/2019	Unknown		2,000,000	2,000,000	
14456#-AE-6	Carrix, Inc.		10/23/2019	MERRILL LYNCH PIERCE FENNER		20,100,000	20,100,000	
147528-F#-5	Caseys General Stores Inc. 3.72% due 10		04/01/2019	DIRECT		3,537,720	3,600,000	65,844
147528-F*-9	Caseys General Stores Inc. 3.75% due 12/		04/01/2019	DIRECT		1,499,955	1,500,000	20,000
147528-G@-6	CASEYS GENERAL STORES INC		04/01/2019	VARIOUS		15,197,028	15,400,000	114,503
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		06/25/2019	JP MORGAN SECURITIES INC.		333,113	330,000	
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP		01/08/2019	MORGAN STANLEY CO		5,217,208	5,150,000	24,677
150190-AC-0	CEDAR FAIR LP		06/19/2019	VARIOUS		136,860	136,000	
15135B-AQ-4	CENTENE CORP		11/21/2019	BARCLAYS CAPITAL INC FIXED INC		163,614	165,000	
15135B-AS-0	CENTENE CORP		11/22/2019	BARCLAYS CAPITAL INC FIXED INC		584,025	570,000	
156700-BB-1	CENTURYLINK INC		12/09/2019	CITIGROUP GLOBAL MARKETS, INC		600,000	600,000	
15673F-AA-8	CERB A1 - CDO	C	12/01/2019	Bank of New York/Natixis, New		40,000,000	40,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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15673F-AC-4	CERB B - CDO	C	12/01/2019	Bank of New York/Natixis, New		28,000,000	28,000,000	
15673F-AD-2	CERB C1 - CDO	C	12/01/2019	Bank of New York/Natixis, New		10,000,000	10,000,000	
15723R-AC-8	CFX ESCROW CORP		01/31/2019	JP MORGAN SECS INC., - FIXED INCOME		300,000	300,000	
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		10/21/2019	JP MORGAN SECURITIES INC.		110,000	110,000	
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP		09/10/2019	VARIOUS		924,171	922,000	
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC		11/13/2019	VARIOUS		8,186,400	7,500,000	138,446
16412X-AH-8	CHENIERE CORPUS CHRISTI HOLDINGS LLC		11/06/2019	MERRILL LYNCH PIERCE FENNER		4,996,250	5,000,000	
165167-DD-6	CHESAPEAKE ENERGY CORP		12/19/2019	CORPORATE REORGANIZATIONS		824,600	931,000	
17025A-AL-6	CWHL 0617 A11 - CMO/RMBS		03/01/2019	Direct		70	70	
171512-AA-4	CHMML A1 - CDO	C	11/08/2019	Unknown		35,000,000	35,000,000	
171512-AE-6	CHMML B - CDO	C	11/08/2019	VARIOUS		23,500,000	23,500,000	
171512-AG-1	CHMML C - CDO	C	11/08/2019	VARIOUS		10,000,000	10,000,000	
17181T-AC-5	CIFC 184 A2 - CDO	C	11/06/2019	Unknown		1,967,340	2,000,000	4,113
17182X-AE-1	CIFC 194 B - CDO	C	06/07/2019	BNP PARIBAS SECURITIES BOND		13,045,000	13,045,000	
17182X-AG-6	CIFC 194 C - CDO	C	06/07/2019	BNP PARIBAS SECURITIES BOND		12,500,000	12,500,000	
17252M-AN-0	CINTAS CORPORATION NO 2		11/22/2019	VARIOUS		40,894,029	39,564,500	229,393
172967-MD-0	CITIGROUP INC		05/22/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,437,700	5,000,000	78,146
17305E-GF-6	CCCIT 17A7 A7 - ABS		08/09/2019	MITSUBISHI		16,581,862	16,536,000	5,932
17305E-GL-3	CCCIT 18A2 A2 - ABS		07/12/2019	CITIGROUP GLOBAL MARKETS INC.		15,009,961	15,000,000	29,390
17325F-AS-7	CITIBANK NA		01/15/2019	CITIGROUP GLOBAL MARKETS, INC		15,000,571	15,021,000	
17328C-AJ-1	CGCMT 19C7 XA - CMBS		12/13/2019	JPMORGAN CHASE BANK		8,681,457		62,312
17328F-BB-0	CGCMT 19GC41 XA - CMBS		08/06/2019	CITITGROUP MTGE 3P		5,494,527		42,261
184496-AN-7	CLEAN HARBORS INC		06/24/2019	VARIOUS		757,705	756,000	
184496-AP-2	CLEAN HARBORS INC		06/19/2019	VARIOUS		201,956	200,000	
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		08/09/2019	Not Available		1,000,000	1,000,000	
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC		10/03/2019	RBC CAPITAL MARKETS		855,000	855,000	22,860
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C	01/01/2019	Unknown		(15,750)		15,750
20030N-BN-0	COMCAST CORP		04/03/2019	MERRILL LYNCH PIERCE FENNER		9,079,044	8,976,000	42,075
20030N-CQ-2	COMCAST CORP		01/15/2019	GOLDMAN		3,961,270	3,928,000	38,396
20030N-DA-6	COMCAST CORP		10/29/2019	MIZUHO_SECURITIES		9,985,100	10,000,000	
202795-JP-6	COMMONWEALTH EDISON CO		02/11/2019	Barclays Capital		5,604,009	5,650,000	
20338Q-AD-5	COMMSCOPE FINANCE LLC		02/07/2019	JP MORGAN SECS INC., - FIXED INCOME		300,000	300,000	
20752T-AA-2	CONNECT FINCO SARL	C	09/23/2019	Bank of America Securities		1,000,000	1,000,000	
20826F-AQ-9	CONOCOPHILLIPS CO		04/10/2019	Barclays Capital		9,136,909	8,210,000	30,480
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/05/2019	WELLS FARGO		5,946,660	6,000,000	
221644-AA-5	COTT HOLDINGS INC	C	01/08/2019	DEUTSCHE BANK SECURITIES, INC.		967,500	1,000,000	15,125
224044-CJ-4	COX COMMUNICATIONS INC		11/19/2019	GOLDMAN		7,667,008	7,289,000	68,031
225310-AL-5	CREDIT ACCEPTANCE CORP		03/19/2019	VARIOUS		981,819	980,000	1,250
228187-AB-6	CROWN AMERICAS LLC		08/28/2019	VARIOUS		2,195,447	2,110,000	17,923
22945D-AS-2	CSAIL 2019-C15 - CMBS		02/28/2019	CREDIT SUISSE SECURITIES		6,952,473	6,750,000	4,196
23291G-AC-8	DLL 191 A3 - ABS		04/05/2019	CITITGROUP MTGE 3P		8,499,709	8,500,000	
23307E-AG-6	DBGS 191735 C - CMBS		04/03/2019	DEUTSCHE BANK SECURITIES, INC.		2,935,445	2,850,000	5,578
23317*-AA-8	DD SOUTH 4 LC		11/01/2019	DIRECT		3,736,869	3,688,366	3,811
23317*-AC-4	DULLES DISCOVERY IV		11/01/2019	DIRECT		3,751,166	3,773,429	7,442
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC	C	02/19/2019	CITIGROUP GLOBAL MARKETS, INC		14,977,500	15,000,000	
235825-AF-3	DANA INC		11/05/2019	CITIGROUP GLOBAL MARKETS INC.		225,000	225,000	
237266-AH-4	DARLING INGREDIENTS INC		10/08/2019	VARIOUS		1,010,630	960,000	21,766
24618#-AH-3	Delaware North Companies Inc		04/01/2019	VARIOUS		3,132,921	3,300,000	40,517
24618#-AP-5	DELAWARE NORTH COMPANIES, INC.		06/07/2019	JP MORGAN CHASE BANK/HSBCSI		3,900,000	3,900,000	
24618#-AQ-3	DELAWARE NORTH COMPANIES, INC.		06/07/2019	JP MORGAN CHASE BANK/HSBCSI		2,200,000	2,200,000	
247109-BS-9	DELMARVA POWER & LIGHT CO		01/14/2019	WELLS FARGO		5,022,100	5,000,000	29,653
24737B-AA-3	DAL 191AA AA - ABS		03/06/2019	CREDIT SUISSE SECURITIES (USA)		2,500,000	2,500,000	
25245B-AA-5	DIAGEO INVESTMENT CORP	C	05/16/2019	Barclays Capital		5,418,282	5,101,000	5,420
25277L-AA-4	DIAMOND SPORTS GROUP LLC		07/18/2019	JP MORGAN SECS INC., - FIXED INCOME		1,000,000	1,000,000	
25278X-AL-3	DIAMONDBACK ENERGY INC		11/20/2019	Merril Lynch Pierce Fenner Smith		4,997,950	5,000,000	
25278X-AM-1	DIAMONDBACK ENERGY INC		11/20/2019	Merril Lynch Pierce Fenner Smith		9,985,800	10,000,000	
25389J-AQ-9	DIGITAL REALTY TRUST LP		10/16/2019	CITIGROUP GLOBAL MARKETS, INC		4,144,688	3,750,000	8,411
25389J-AR-7	DIGITAL REALTY TRUST LP		11/21/2019	MERRILL LYNCH PIERCE FENNER		9,894,958	9,372,000	96,323
25389J-AU-0	DIGITAL REALTY TRUST INC		06/10/2019	JP MORGAN CHASE BANK/HSBCSI		24,955,750	25,000,000	
254683-CC-7	DCENT 177 A - ABS		08/09/2019	Wells Fargo		8,591,078	8,575,000	18,547
254683-CL-7	DCENT 192 A - ABS		07/23/2019	RBC CAPITAL MARKETS, LLC		15,000,000	15,000,000	
254687-DJ-2	WALT DISNEY CO		04/01/2019	MORGAN STANLEY CO		7,076,930	6,943,000	8,462
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		11/26/2019	RBC CAPITAL MARKETS, LLC		5,603,900	5,000,000	53,083
256677-AE-5	DOLLAR GENERAL CORP		06/21/2019	CITIGROUP GLOBAL MARKETS, INC		5,806,528	5,600,000	42,194
256746-AG-3	DOLLAR TREE INC		11/19/2019	VARIOUS		7,997,725	7,500,000	52,500

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
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC		11/18/2019	MITSUBISHI		9,993,500	10,000,000	
25820N-AA-2	DORPK 1R AR - CDO	C	11/06/2019	Unknown		1,298,206	1,300,000	1,656
26209A-AC-5	DRIVE 194 A2B - ABS		09/09/2019	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	
26244K-AN-6	DRSLF 41R AR - CDO		03/11/2019	MERRILL LYNCH PIERCE FENNER		9,878,000	10,000,000	59,491
26244Q-AA-1	DRSLF 49 A - CDO		03/05/2019	MERRILL LYNCH PIERCE FENNER		11,496,960	11,520,000	61,291
26245J-AC-2	DRSLF A1 - CDO	C	11/01/2019	MERRILL LYNCH PIERCE FENNER		30,000,000	30,000,000	
26245R-AA-8	DRSLF 58 A1 - CDO		03/15/2019	WELLS FARGO		9,878,000	10,000,000	63,939
26249K-AT-8	DRYDEN 36 SENIOR LOAN FUND - CDO		03/27/2019	GOLDMAN SACHS AND CO.		8,450,000	8,450,000	
26251L-AC-8	DRSLF 64 A - CDO	C	03/19/2019	VARIOUS		19,782,380	20,050,000	122,937
26252N-AC-3	DRYDEN 72 CLO, LTD. - CDO	C	04/25/2019	GOLDMAN		30,000,000	30,000,000	
26252Q-AA-0	DRSLF 68 A - CDO		05/30/2019	RBC CAPITAL MARKETS		20,000,000	20,000,000	
26252Q-AB-8	DRSLF 68 B - CDO		05/30/2019	VARIOUS		15,000,000	15,000,000	
26252Q-AC-6	DRSLF 68 C - CDO		05/30/2019	RBC CAPITAL MARKETS		10,000,000	10,000,000	
26252Q-AD-4	DRSLF 68 D - CDO		05/30/2019	RBC CAPITAL MARKETS		6,500,000	6,500,000	
26441C-AX-3	DUKE ENERGY CORP		11/14/2019	WELLS FARGO		6,147,394	5,930,000	48,255
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		08/12/2019	Barclays Capital		6,991,390	7,000,000	
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC		08/12/2019	Barclays Capital		4,986,600	5,000,000	
26874R-AJ-7	ENI SPA	C	05/02/2019	CITIGROUP GLOBAL MARKETS, INC		9,974,200	10,000,000	
26875P-AK-7	EOG RESOURCES INC		01/16/2019	JP MORGAN CHASE BANK/HSBCSI		9,902,976	10,200,000	91,481
26875P-AP-6	EOG RESOURCES INC		03/04/2019	VARIOUS		12,899,465	12,386,000	46,425
26882P-BE-1	ERAC USA FINANCE CO		01/28/2019	VARIOUS		12,976,759	10,555,000	214,504
28228P-AB-7	EG GLOBAL FINANCE PLC	C	10/11/2019	BARCLAYS CAPITAL INC FIXED INC		475,000	475,000	
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP		11/12/2019	GOLDMAN		520,000	500,000	8,385
29272W-AB-5	ENERGIZER HOLDINGS INC		01/17/2019	CITIGROUP GLOBAL MARKETS INC.		75,000	75,000	
29273R-AP-4	ENERGY TRANSFER PARTNERS LP		09/27/2019	MORGAN STANLEY CO		9,540,950	8,325,000	167,888
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		04/16/2019	MERRILL LYNCH PIERCE FENNER		12,100,459	12,021,000	4,207
29278N-AD-5	ENERGY TRANSFER PARTNERS LP		04/01/2019	US BANCORP INVESTMENTS INC.		3,645,137	3,415,000	59,421
29278N-AG-8	ENERGY TRANSFER OPERATING LP		02/26/2019	DEUTSCHE BANK SECURITIES, INC.		7,327,390	7,000,000	43,896
29278N-AH-6	ENERGY TRANSFER OPERATING LP		01/08/2019	GOLDMAN		5,000,236	5,018,000	
29336T-AA-8	ENLINK MIDSTREAM LLC		04/04/2019	RBC CAPITAL MARKETS		485,000	485,000	
29429M-AE-3	CGCMT 19SMRT B - CMBS		01/10/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		9,784,581	9,500,000	32,363
30225V-A#-4	Extra Space Storage LP		08/02/2019	MERRILL LYNCH PIERCE FENNER		8,000,000	8,000,000	
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		05/08/2019	CREDIT SUISSE SECURITIES (USA)		30,000,000	30,000,000	
30306V-A@-8	FLNG Liquefaction 3, LLC		07/24/2019	Unknown		20,000,000	20,000,000	
31428X-BM-7	FEDEX CORP		04/11/2019	CITIGROUP GLOBAL MARKETS, INC		7,723,412	7,768,000	21,362
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		05/14/2019	JP MORGAN CHASE BANK/HSBCSI		6,987,820	7,000,000	
32055R-B#-3	FIRST INDUSTRIAL, L.P.		07/01/2019	VARIOUS		6,100,000	6,100,000	
337738-AS-7	FISERV INC		06/20/2019	CITIGROUP GLOBAL MARKETS, INC		8,507,291	8,450,000	
337738-AT-5	FISERV INC		06/10/2019	JP MORGAN CHASE BANK/HSBCSI		3,499,755	3,500,000	
33830P-AA-9	522 FUNDING CLO I LTD. - CDO	C	11/22/2019	MORGAN STANLEY CO		30,000,000	30,000,000	
33830P-AE-1	522 FUNDING CLO I LTD. - CDO	C	11/22/2019	MORGAN STANLEY CO		9,000,000	9,000,000	
33830P-AJ-0	522 FUNDING CLO I LTD. - CDO	C	11/22/2019	Unknown		8,000,000	8,000,000	
341081-FU-6	FLORIDA POWER & LIGHT CO		02/21/2019	MIZUHO_SECURITIES		2,898,463	2,900,000	
36256X-AE-2	GMCAR 191 A4 - ABS		01/08/2019	RBC CAPITAL MARKETS		7,998,106	8,000,000	
36257H-BR-6	GSMS 19GC40 XA - CMBS		06/27/2019	GOLDMAN		7,499,992		30,926
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC		01/14/2019	Barclays Capital		11,998,269	12,024,000	
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC		04/03/2019	DEUTSCHE BANK SECURITIES, INC.		14,990,550	15,000,000	
375558-AZ-6	GILEAD SCIENCES INC		04/09/2019	MORGAN STANLEY CO		10,474,563	10,284,000	69,988
375558-BF-9	GILEAD SCIENCES INC		11/05/2019	MORGAN STANLEY CO		21,139,599	19,681,500	114,998
375558-BM-4	GILEAD SCIENCES INC		11/26/2019	VARIOUS		32,352,298	31,998,000	209,609
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	C	04/01/2019	Barclays Capital		11,307,327	10,965,000	152,368
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC	C	03/18/2019	DEUTSCHE BANK SECURITIES, INC.		9,921,736	9,974,000	
378272-AV-0	GLENCORE FUNDING LLC	C	03/05/2019	MUFG SECURITIES AMERICAS INC.		17,940,780	18,000,000	
380355-AD-9	GOEASY LTD	C	11/19/2019	VARIOUS		970,429	970,000	
38136F-AC-7	GLM 1 A - CDO	C	11/06/2019	Unknown		14,492,605	14,500,000	20,531
38137H-BW-7	GLD11 11RR BR2 - CDO		11/06/2019	Unknown		2,682,809	2,757,000	4,879
38137W-AJ-4	GLM C - CDO	C	11/19/2019	Unknown		5,750,000	5,750,000	
38141G-GS-7	GOLDMAN SACHS GROUP INC		02/19/2019	MORGAN STANLEY CO		14,939,527	13,984,000	60,306
38141G-WQ-3	GOLDMAN SACHS GROUP INC		10/10/2019	GOLDMAN		3,620,225	3,500,000	5,090
38145G-AH-3	GOLDMAN SACHS GROUP INC		04/24/2019	GOLDMAN		7,903,040	8,000,000	124,444
38176P-AA-0	GOCAP A1N - CDO	C	06/07/2019	Bank of New York/Natixis, New		27,000,000	27,000,000	
38176P-AC-6	GOCAP A2A - CDO	C	06/07/2019	Bank of New York/Natixis, New		10,000,000	10,000,000	
38176P-AE-2	GOCAP B - CDO	C	06/07/2019	Bank of New York/Natixis, New		17,000,000	17,000,000	
38176P-AG-7	GOCAP C - CDO	C	06/07/2019	Bank of New York/Natixis, New		15,000,000	15,000,000	
38176Y-AA-1	GOCAP 46 A1A - CDO	C	12/06/2019	DEUTSCHE BANK SECURITIES, INC.		42,500,000	42,500,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38176Y-AE-3	GOCAP 46 A2 - CDO	C	12/06/2019	DEUTSCHE BANK SECURITIES, INC.		16,000,000	16,000,000	
38176Y-AG-8	GOCAP 46 B - CDO	C	12/06/2019	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	
38176Y-AJ-2	GOCAP 46 C1 - CDO	C	12/06/2019	DEUTSCHE BANK SECURITIES, INC.		15,000,000	15,000,000	
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC		06/11/2019	MERRILL LYNCH PIERCE FENNER		1,080,000	1,080,000	
389375-AJ-5	GRAY TELEVISION INC		01/09/2019	MERRILL LYNCH PIERCE FENNER		241,250	250,000	7,181
39862E-AB-0	GRIPP 1 B - CDO	C	11/06/2019	Unknown		745,725	750,000	1,205
404119-BT-5	HCA INC		10/16/2019	VARIOUS		12,011,927	10,671,000	145,540
404119-BU-2	HCA INC		07/10/2019	VARIOUS		11,703,874	11,012,000	194,045
404119-BW-8	HCA INC		01/18/2019	VARIOUS		1,620,351	1,620,000	
404119-BX-6	HCA INC		06/05/2019	MERRILL LYNCH PIERCE FENNER		4,974,850	5,000,000	
404121-AJ-4	HCA INC		01/17/2019	VARIOUS		607,650	610,000	13,811
413875-AW-5	HARRIS CORP		03/12/2019	GOLDMAN		10,347,200	10,000,000	108,778
415864-AM-9	HARSCO CORP		06/12/2019	GOLDMAN		525,000	525,000	
42704L-AA-2	HERC HOLDINGS INC		07/12/2019	VARIOUS		1,798,650	1,795,000	82
431475-AD-4	HILL-ROM HOLDINGS INC		09/26/2019	Not Available		1,180,925	1,165,000	221
437076-BX-9	HOME DEPOT INC		01/03/2019	CITIGROUP GLOBAL MARKETS, INC		4,026,287	3,874,000	15,012
445658-CF-2	J B HUNT TRANSPORT SERVICES INC		11/21/2019	VARIOUS		17,393,626	16,825,000	109,162
448055-AP-8	HUSKY ENERGY INC	C	04/08/2019	VARIOUS		24,145,999	24,100,000	15,278
449253-AB-9	IAA SPINCO INC		09/03/2019	VARIOUS		1,012,962	960,000	9,926
449298-AN-4	INVESCO CORE REAL ESTATE USA LP		04/01/2019	VARIOUS		8,072,960	8,000,000	95,973
451102-BX-4	ICAHN ENTERPRISES LP		12/09/2019	JEFFERIES		725,000	725,000	
45174H-BE-6	IHEARTCOMMUNICATIONS INC		08/01/2019	Bank of America Securities		355,000	355,000	
45174H-BG-1	IHEARTCOMMUNICATIONS INC		12/19/2019	VARIOUS		290,956	290,000	220
45685E-AJ-5	VOYA FINANCIAL INC		05/08/2019	MITSUBISHI UFJ SECURITIES		11,599,100	10,000,000	182,083
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE SA	C	12/09/2019	VARIOUS		18,963,854	18,708,000	50,778
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		09/16/2019	Bank of America Securities		350,000	350,000	
458140-AU-4	INTEL CORP		04/03/2019	CITIGROUP GLOBAL MARKETS, INC		5,651,727	5,797,000	56,939
46266T-AA-6	IQVIA INC		11/21/2019	VARIOUS		1,153,900	1,127,000	1,767
46284V-AF-8	IRON MOUNTAIN INC		09/20/2019	VARIOUS		862,338	861,000	117
46590R-AE-9	JPMCC 16JP3 A5 - CMBS		01/09/2019	VARIOUS		14,793,363	15,495,000	12,355
46590R-AK-5	JPMCC 16JP3 B - CMBS		02/21/2019	JP MORGAN SECS INC., - FIXED INCOME		13,613,484	14,030,000	31,770
46590X-AA-4	JBS USA LUX SA	C	04/23/2019	VARIOUS		1,780,000	1,750,000	2,031
46590X-AB-2	JBS USA LUX SA	C	07/23/2019	Barclays Capital		300,000	300,000	
46591E-AY-3	JPMCC 19COR5 XA - CMBS		06/13/2019	JP MORGAN CHASE BANK/HSBCSI		17,009,564		165,243
46625H-MN-7	JPMORGAN CHASE & CO		04/10/2019	SUSQUEHANNA		5,191,300	5,000,000	47,125
46659*-AB-3	JM FAMILY ENTERPRISES INC		03/29/2019	Unknown		14,549,250	15,000,000	2,950
469815-AH-7	JACOBS ENTERTAINMENT INC		05/22/2019	VARIOUS		962,010	900,000	20,481
477143-AH-4	JBLU 191 AA - ABS		11/01/2019	VARIOUS		18,000,000	18,000,000	
48128Y-AY-7	JPMCC 19COR4 XA - CMBS		03/01/2019	JP MORGAN CHASE BANK/HSBCSI		11,500,000	131,905,390	111,285
48250R-BN-5	KKR 12RR BR2 - CDO		11/06/2019	Unknown		493,970	500,000	1,131
48252U-AC-1	KKR 25 B1 - CDO	C	03/28/2019	GREENSLEDGE CAPITAL MARKETS		10,000,000	10,000,000	
483007-AJ-9	KAISER ALUMINUM CORP		11/19/2019	BARCLAYS CAPITAL INC FIXED INC		465,000	465,000	
49446R-AV-1	KIMCO REALTY CORP		08/15/2019	BARCLAYS CAPITAL INC FIXED INC		4,941,600	5,000,000	
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP		01/30/2019	Barclays Capital		9,780,825	10,132,000	211,083
49456B-AH-4	KINDER MORGAN INC		04/18/2019	Barclays Capital		7,838,168	7,204,000	157,708
49836M-AA-6	REIGN 2019-1A - ABS	C	04/25/2019	Unknown		60,000,000	60,000,000	
50077L-AS-5	KRAFT HEINZ FOODS CO		02/12/2019	RBC CAPITAL MARKETS, LLC		15,204,750	15,000,000	98,333
501044-DC-2	KROGER CO		04/29/2019	Stifel, Nicolaus & Co., Inc.		3,169,689	3,213,000	28,114
501044-DE-8	KROGER CO		11/14/2019	CITIGROUP GLOBAL MARKETS, INC		17,455,190	17,462,000	42,418
501044-DL-2	KROGER CO		01/07/2019	WELLS FARGO		6,958,210	7,000,000	
50200Y-AG-3	LCM 30 B - CDO	C	11/06/2019	Unknown		8,435,315	8,500,000	14,416
513272-AB-0	LAMB WESTON HOLDINGS INC		01/15/2019	GOLDMAN		490,000	500,000	5,146
52604A-AA-6	LFT 192 A - ABS		10/23/2019	RBC CAPITAL MARKETS		11,252,040	11,255,000	
53079E-BH-6	LIBERTY MUTUAL GROUP INC		06/04/2019	CREDIT SUISSE SECURITIES (USA)		6,662,330	6,670,000	
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO		12/16/2019	STOCK DIVIDENDS DTC ELIGIBLE BROKER		11,234	11,234	2
532457-BV-9	ELI LILLY AND CO		02/20/2019	MERRILL LYNCH PIERCE FENNER		4,989,305	4,997,000	
539830-BD-0	LOCKHEED MARTIN CORP		10/07/2019	US BANCORP INVESTMENTS INC.		2,148,310	1,906,000	7,645
55280Q-AL-1	MCF CLO V LLC - CDO		06/28/2019	Bank of New York/Natixis, New		32,000,000	32,000,000	
55280Q-AN-7	MCF CLO V LLC - CDO		06/28/2019	Bank of New York/Natixis, New		15,000,000	15,000,000	
552953-CD-1	MGM RESORTS INTERNATIONAL		01/07/2019	BARCLAYS CAPITAL INC FIXED INC		649,250	700,000	11,511
552953-CF-6	MGM RESORTS INTERNATIONAL		03/27/2019	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
55316A-AE-0	MMAF 17B A5 - ABS		03/15/2019	CREDIT SUISSE SECURITIES (USA)		2,498,740	2,538,000	767
55320R-AJ-6	MP7 7RR BRR - CDO	C	11/06/2019	Unknown		3,535,968	3,571,000	6,791
55348U-AN-8	MRCD 19PARK C - CMBS		12/05/2019	BARCLAYS CAPITAL INC FIXED INC		9,847,890	10,000,000	13,588
55354G-AH-3	MSCI INC		11/18/2019	VARIOUS		1,235,000	1,235,000	339

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
55817E-AC-0	MDPK 37 A2 - CDO	C	05/24/2019	WELLS FARGO SECURITIES		3,900,000	3,900,000	
55819J-AA-1	MADISON PARK FUNDING XXXIII LTD. - CDO	C	09/26/2019	GOLDMAN		35,000,000	35,000,000	
55819P-AA-7	MDPK 36 A - CDO	C	12/04/2019	CITIGROUP GLOBAL MARKETS INC.		25,000,000	25,000,000	
55819P-AC-3	MDPK 36 B1 - CDO	C	12/04/2019	VARIOUS		15,000,000	15,000,000	
55819P-AG-4	MDPK 36 C - CDO	C	12/04/2019	CITIGROUP GLOBAL MARKETS INC.		16,000,000	16,000,000	
55820J-AL-4	MDPK 21R A1R - CDO		11/08/2019	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	
55820J-AN-0	MDPK 21R ABR - CDO		11/08/2019	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	
55820J-AQ-3	MDPK 21R A2R - CDO		11/08/2019	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	
55952Y-AR-8	MAGNE 8RR BR2 - CDO	C	11/06/2019	Unknown		2,604,419	2,644,000	5,657
55953H-AU-7	MAGNE 12RR BRA - CDO	D	03/13/2019	CREDIT SUISSE SECURITIES		9,635,728	9,720,000	69,890
55953T-AJ-6	MAGNE 18R AR - CDO	C	11/06/2019	Unknown		8,380,494	8,393,000	62,660
55953T-AL-1	MAGNE 18R BR - CDO	C	11/06/2019	Unknown		6,898,710	7,000,000	59,038
55954P-AC-8	MAGNE 21 A - CDO		02/13/2019	CITIGROUP GLOBAL MARKETS INC.		28,000,000	28,000,000	
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LLC		01/01/2019	MORGAN STANLEY & CO		(11,700,000)	(11,700,000)	
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		01/01/2019	VARIOUS		11,700,000	11,700,000	
565849-AP-1	MARATHON OIL CORP		07/16/2019	MORGAN STANLEY CO		2,625,375	2,500,000	917
56847P-AA-1	MFIT 2019-PVT Class A - ABS		12/16/2019	WELLS FARGO		38,083,518	38,100,000	
56847P-AC-7	MFIT 2019-PVT Class B - ABS		12/16/2019	WELLS FARGO		4,878,636	4,880,000	
570535-AT-1	MARKEL CORP		05/15/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		6,013,968	6,040,000	
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC		09/17/2019	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	
571676-AA-3	MARS INC		05/16/2019	GOLDMAN		6,628,684	6,674,000	25,528
571676-AD-7	MARS INC		03/26/2019	MERRILL LYNCH PIERCE FENNER		5,992,500	6,000,000	
574754-AM-9	MASHANTUCKET WESTERN PEQUOT TRIBE		09/30/2019	VARIOUS		166,380	166,380	
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA	C	04/03/2019	BNP PARIBAS SECURITIES BOND		6,442,269	6,346,000	2,362
58933Y-AV-7	MERCK & CO INC		04/02/2019	VARIOUS		27,730,891	27,928,000	8,564
58933Y-AX-3	MERCK & CO INC		03/05/2019	JP MORGAN CHASE BANK/HSBCSI		9,943,800	10,000,000	
59156R-BG-2	METLIFE INC		05/29/2019	WELLS FARGO SECURITIES LLC		6,632,096	5,805,000	14,150
59156R-BL-1	METLIFE INC		05/29/2019	WELLS FARGO SECURITIES LLC		18,441,032	16,564,000	165,086
59156R-BN-7	METLIFE INC		05/29/2019	WELLS FARGO SECURITIES LLC		3,140,312	3,071,000	31,094
595620-AT-2	MIDAMERICAN ENERGY CO		01/07/2019	MIZUHO_SECURITIES		9,991,100	10,000,000	
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/02/2019	MITSUBISHI		11,974,706	11,961,000	4,886
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC		03/07/2019	MIZUHO_SECURITIES		46,930,910	47,000,000	
60700F-AJ-2	MMAF 19A A5 - ABS		03/19/2019	JPMORGAN CHASE BANK		7,832,560	7,833,000	
615394-AM-5	MOOG INC		12/06/2019	JP MORGAN CHASE BANK/HSBCSI		390,000	390,000	
61744Y-AH-1	MORGAN STANLEY		04/03/2019	MORGAN STANLEY CO		9,941,200	10,000,000	103,889
61768H-BA-3	MSC 19L2 B - CMBS		03/01/2019	Morgan Stanley & Co		9,269,972	9,000,000	12,359
61769J-BB-6	MSC 19H6 XA - CMBS		06/07/2019	MORGAN STANLEY CO		16,810,804		109,181
61771M-AX-8	MSC 19H7 XA - CMBS		08/01/2019	VARIOUS		7,361,207		71,048
61945C-AE-3	MOSAIC CO		07/23/2019	VARIOUS		17,317,670	16,500,000	269,531
62432P-AG-7	MOUNTAIN VIEW CLO XV LTD - CDO	C	12/17/2019	Unknown		3,000,000	3,000,000	
626738-AE-8	MURPHY OIL USA INC		09/04/2019	Not Available		405,000	405,000	
62913T-AN-2	NGL ENERGY PARTNERS LP		04/04/2019	RBC CAPITAL MARKETS		400,000	400,000	
629377-CH-3	NRG ENERGY INC		05/07/2019	JP MORGAN SECS INC., - FIXED INCOME		590,000	590,000	
62954J-AB-0	NP SPE IX LP, SERIES 2019-1 - ABS		08/22/2019	CREDIT SUISSE SECURITIES (USA)		6,249,958	6,250,000	
62954J-AC-8	NP SPE IX LP, SERIES 2019-1 - ABS		08/22/2019	CREDIT SUISSE SECURITIES (USA)		3,973,561	4,000,000	
62972@-AB-8	NSF INTERNATIONAL		03/29/2019	Unknown		7,711,704	7,700,000	134,279
632525-AS-0	NATIONAL AUSTRALIA BANK LTD	C	07/29/2019	CITIGROUP GLOBAL MARKETS INC.		4,670,000	4,670,000	
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		04/15/2019	SUSQUEHANNA		5,205,000	5,000,000	1,194
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/28/2019	JP MORGAN CHASE BANK/HSBCSI		2,884,103	2,894,000	
63935C-AB-7	NAVSL 19F A2 - ABS		10/17/2019	Barclays Capital		14,994,567	15,000,000	
63938C-AJ-7	NAVIENT CORP		12/17/2019	GOLDMAN		901,961	830,000	623
63941J-AA-6	NAVSL 19G A - ABS		12/03/2019	RBC CAPITAL MARKETS, LLC		9,999,964	10,000,000	
64110L-AV-8	NETFLIX INC		10/22/2019	MORGAN STANLEY CO		300,000	300,000	
64129J-AU-4	NEUB 14R B1R - CDO	C	11/06/2019	Unknown		5,962,920	6,000,000	5,528
64130C-AQ-5	NEUB 19RR A22 - CDO		11/06/2019	Unknown		1,940,201	1,975,000	3,803
64132D-AC-2	NEUB B - CDO	C	02/01/2019	FIRST UNION CAPITAL		10,975,000	10,975,000	
64132Y-AJ-1	NEUB 34 C1 - CDO	C	12/06/2019	BNP Paribas		4,000,000	4,000,000	
64133C-AJ-8	NEUB 35 C - CDO	C	12/06/2019	Societe Generale		7,500,000	7,500,000	
64716#-AC-1	New Mexico Gas Company, Inc		12/10/2019	DIRECT		12,000,000	12,000,000	
64716#-AD-9	New Mexico Gas Company, Inc		12/10/2019	DIRECT		7,700,000	7,700,000	
64829Y-AA-8	NRZT 19NQM1 A1 - CMO/RMBS		01/11/2019	CREDIT SUISSE SECURITIES (USA)		4,800,000	4,800,000	8,329
65120F-AB-0	NEWCREST FINANCE PTY LTD	C	01/24/2019	BARCLAYS CAPITAL INC FIXED INC		15,995,760	16,214,000	189,051
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/10/2019	VARIOUS		10,801,656	10,802,000	5,274
65341K-BG-0	NFMOT 191 A2 - ABS		03/04/2019	CITIGROUP GLOBAL MARKETS INC.		4,999,249	5,000,000	
65341K-BK-1	NFMOT 192 A2 - ABS		10/08/2019	MITSUBISHI		6,998,378	7,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		08/06/2019	VARIOUS		346,513	345,000	424
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP		09/19/2019	FIRST UNION CAPITAL		290,000	290,000	
65343H-AA-9	NEXSTAR ESCROW INC		06/19/2019	MERRILL LYNCH PIERCE FENNER		750,000	750,000	
655044-AQ-8	NOBLE ENERGY INC		09/24/2019	MUFG SECURITIES AMERICAS INC.		19,996,400	20,000,000	
655044-AR-6	NOBLE ENERGY INC		10/30/2019	Merril Lynch Pierce Fenner Smith		12,507,040	13,000,000	45,500
65548P-AF-3	NORBORD INC	C	06/20/2019	VARIOUS		483,063	480,000	
665501-AL-6	NORTHERN NATURAL GAS CO		06/12/2019	Barclays Capital		7,429,073	7,160,000	129,994
666807-BN-1	NORTHROP GRUMMAN CORP		12/04/2019	VARIOUS		12,156,533	11,621,500	144,537
66860T-AG-1	NORTHWOODS CAPITAL 20 LIMITED - CDO	C	11/26/2019	Unknown		6,000,000	6,000,000	
67059T-AF-2	NUSTAR LOGISTICS LP		05/16/2019	RBC CAPITAL MARKETS, LLC		620,000	620,000	
67077M-AS-7	NUTRIEN LTD	C	05/02/2019	AMHERST SEC DTC&MBS		2,935,574	2,728,000	44,160
67091G-AC-7	OCI NV	C	10/11/2019	GOLDMAN		1,410,000	1,410,000	
67091R-AK-5	OCP 158R A1R - CDO	D	11/06/2019	Unknown		5,474,248	5,478,527	8,681
67091Y-AJ-3	OCP 159R A1R - CDO	C	11/06/2019	Unknown		894,910	895,624	1,533
67091Y-AL-8	OCP 159R A2R - CDO		01/25/2019	CREDIT SUISSE SECURITIES		1,983,800	2,000,000	3,218
67097L-AC-0	OCP 1713 A2A - CDO		11/06/2019	Unknown		9,903,100	10,000,000	23,228
67098D-AC-7	OAKC 4 A1 - CDO	C	09/20/2019	CITITGROUP MTGE 3P		29,000,000	29,000,000	
67109K-AS-3	OZLM 9RR A1A - CDO		05/16/2019	CREDIT SUISSE SECURITIES (USA)		41,041,577	41,095,000	123,744
67112K-AC-3	OCP 1815 A3 - CDO	C	11/06/2019	VARIOUS		8,375,995	8,500,000	28,053
67112R-AC-8	OAK HILL CREDIT PARTNERS - CDO	C	05/21/2019	BK OF AMER - MTGE		35,000,000	35,000,000	
67112R-AE-4	OAK HILL CREDIT PARTNERS - CDO	C	05/21/2019	VARIOUS		10,000,000	10,000,000	
67400E-AC-8	OAKCL 193 A2 - CDO		07/17/2019	Wells Fargo		12,500,000	12,500,000	
67400E-AE-4	OAKCL 193 B - CDO		08/13/2019	VARIOUS		18,000,000	18,000,000	
67400E-AG-9	OAKCL 193 C1 - CDO		08/13/2019	VARIOUS		17,600,000	17,600,000	
674599-CR-4	OCCIDENTAL PETROLEUM CORP		08/06/2019	MERRILL LYNCH PIERCE FENNER		7,994,480	8,000,000	
67575B-AG-4	OCT25 25 CN - CDO	C	02/01/2019	Unknown		(67,797)	(67,797)	
67577L-AA-3	OCT44 44 A - CDO	C	06/19/2019	MORGAN STANLEY CO		26,500,000	26,500,000	
67577M-AA-1	OCT45 A - CDO	C	10/21/2019	GOLDMAN		30,000,000	30,000,000	
67591U-AC-1	OCT36 36 A1 - CDO		03/19/2019	VARIOUS		39,962,750	40,500,000	175,237
67591V-AC-9	OCT37 37 A1B - CDO		05/07/2019	RBC CAPITAL MARKETS, LLC		2,460,000	2,500,000	3,724
680665-AL-0	OLIN CORP		07/12/2019	VARIOUS		1,489,956	1,490,000	
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	11/14/2019	MORGAN STANLEY CO		620,000	620,000	
68267D-AC-0	OMFIT 191 C - ABS		01/15/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,999,948	5,000,000	
682680-AV-5	ONEOK INC		03/11/2019	BARCLAYS CAPITAL INC FIXED INC		9,908,600	10,000,000	83,778
683715-AB-2	OPEN TEXT CORP	C	05/02/2019	VARIOUS		790,175	750,000	18,971
68389X-BB-0	ORACLE CORP		01/16/2019	WELLS FARGO		1,990,774	2,029,000	8,877
68389X-BM-6	ORACLE CORP		02/07/2019	Barclays Capital		7,549,457	7,909,000	15,137
68784E-AC-2	OSCAR 192 A3 - ABS	D	07/17/2019	BANK OF NYC/MIZUHO SEC		10,999,214	11,000,000	
68784Y-AD-6	OSCAR 191 A3 - ABS	D	03/12/2019	BANK OF NYC/MIZUHO SEC		8,999,798	9,000,000	
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		06/12/2019	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC		12/12/2019	VARIOUS		1,387,420	1,385,000	186
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		08/02/2019	MORGAN STANLEY CO		1,499,295	1,440,000	23,761
69346V-AA-7	PFG ESCROW CORP		11/26/2019	VARIOUS		197,858	195,000	423
69351U-AW-3	PPL ELECTRIC UTILITIES CORP		09/03/2019	WELLS FARGO		6,882,470	7,000,000	
69353R-FJ-2	PNC BANK NA		12/02/2019	JP MORGAN CHASE BANK/HSBCSI		3,422,380	3,250,000	38,729
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		03/18/2019	JP MORGAN SECS INC., - FIXED INCOME		555,000	555,000	
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP		03/18/2019	CREDIT SUISSE SECURITIES (USA)		295,000	295,000	
701094-AM-6	PARKER-HANNIFIN CORP		06/05/2019	BARCLAYS CAPITAL INC FIXED INC		4,997,700	5,000,000	
70137T-AP-0	PARKLAND FUEL CORP	C	06/26/2019	VARIOUS		360,900	360,000	
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC		05/21/2019	CREDIT SUISSE SECURITIES (USA)		14,962,200	15,000,000	
723787-AM-9	PIONEER NATURAL RESOURCES CO		06/13/2019	VARIOUS		7,323,641	6,910,000	108,110
737446-AP-9	POST HOLDINGS INC		06/24/2019	MORGAN STANLEY CO		1,000,000	1,000,000	
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		11/01/2019	VARIOUS		3,500,000	3,500,000	
74460D-AC-3	PUBLIC STORAGE		10/31/2019	VARIOUS		7,865,700	7,500,000	51,352
74460D-AD-1	PUBLIC STORAGE		04/10/2019	WELLS FARGO		6,999,860	7,000,000	
74736K-AE-1	QORVO INC		03/01/2019	MERRILL LYNCH PIERCE FENNER		406,000	400,000	3,056
750236-AW-1	RADIAN GROUP INC		06/13/2019	RBC CAPITAL MARKETS		1,000,000	1,000,000	
756109-AR-5	REALTY INCOME CORP		12/12/2019	VARIOUS		7,256,323	6,601,000	35,192
756109-AW-4	REALTY INCOME CORP		06/12/2019	CITIGROUP GLOBAL MARKETS, INC		17,884,620	18,000,000	
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC	C	04/03/2019	MORGAN STANLEY CO		4,916,000	5,000,000	33,316
75884R-AV-5	REGENCY CENTERS LP		06/27/2019	VARIOUS		8,363,897	8,208,000	101,036
75884R-AZ-6	REGENCY CENTERS LP		08/13/2019	US BANCORP INVESTMENTS INC.		11,988,360	12,000,000	
75887V-AE-1	REGT9 9 C - CDO	C	12/20/2019	CREDIT SUISEE FIRST BOSTON		1,503,600	1,500,000	12,614
75888T-AG-0	REG16 16 C - CDO	C	11/22/2019	Unknown		6,000,000	6,000,000	
75888T-AJ-4	REG16 16 D - CDO	C	11/22/2019	Unknown		3,500,000	3,500,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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760759-AP-5	REPUBLIC SERVICES INC		01/09/2019	MORGAN STANLEY CO		1,994,060	1,990,000	7,849
76761R-AQ-2	RSRVA BR - CDO		06/10/2019	CREDIT SUISSE SECURITIES (USA)		20,000,000	20,000,000	
775109-BN-0	ROGERS COMMUNICATIONS INC	C	09/26/2019	JP MORGAN CHASE BANK/HSBCSI		9,393,576	9,104,000	38,135
77678#-AA-3	Rosales Solar Holdings, LLC		12/13/2019	CIBC		24,700,000	24,700,000	
78355H-KL-2	RYDER SYSTEM INC		06/06/2019	VARIOUS		16,451,403	16,228,000	65,039
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	US BANCORP INVESTMENTS INC.		6,994,330	7,000,000	
78355H-KP-3	RYDER SYSTEM INC		11/06/2019	BNP PARIBAS SECURITIES BOND		2,398,752	2,400,000	
78466C-AC-0	SS&C TECHNOLOGIES INC		03/14/2019	MORGAN STANLEY CO		2,145,000	2,145,000	
78471W-AB-1	SCLP 182 A2 - ABS		01/24/2019	MORGAN STANLEY CO		1,116,281	1,120,000	313
785592-AM-8	SABINE PASS LIQUEFACTION LLC		02/07/2019	RAYMOND JAMES & ASSOCIATES INC.		5,388,950	5,000,000	125,000
785592-AS-5	SABINE PASS LIQUEFACTION LLC		04/25/2019	DEUTSCHE BANK SECURITIES, INC.		9,383,814	8,829,000	53,955
785592-AV-8	SABINE PASS LIQUEFACTION LLC		07/26/2019	JP MORGAN CHASE BANK/HSBCSI		2,901,068	2,547,500	12,472
80286J-AA-3	SANTANDER REVOLVING AUTO LOAN TRUST 2019		11/20/2019	JPMORGAN CHASE BANK		9,998,683	10,000,000	
80286J-AB-1	SANTANDER REVOLVING AUTO LOAN TRUST 2019		11/20/2019	JPMORGAN CHASE BANK		6,996,903	7,000,000	
80286J-AC-9	SANTANDER REVOLVING AUTO LOAN TRUST 2019		11/20/2019	JPMORGAN CHASE BANK		6,997,698	7,000,000	
80689#-BB-1	Schneider National Leasing Inc		03/29/2019	Unknown		5,020,250	5,000,000	13,806
81104P-AA-7	SCRIPPS ESCROW INC		08/12/2019	VARIOUS		1,736,517	1,730,000	1,425
811054-AG-0	E. W. SCRIPPS CO		06/19/2019	VARIOUS		760,000	800,000	4,015
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		10/24/2019	VARIOUS		1,924,856	1,870,000	14,724
81881G-AE-8	SHACK 146RR B - CDO		01/23/2019	CITIGROUP GLOBAL MARKETS INC.		2,588,300	2,600,000	2,602
81881J-AE-2	SHACK 145RR B - CDO	C	11/06/2019	Unknown		2,952,720	3,000,000	29,643
81882H-AC-9	SHACK 134RR A2A - CDO	C	11/06/2019	Unknown		1,222,965	1,250,000	2,751
81883M-AG-8	SHACK 1915 D - CDO	C	12/01/2019	Unknown		1,485,000		
824348-AW-6	SHERWIN-WILLIAMS CO		12/05/2019	VARIOUS		15,035,720	14,268,500	83,521
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	01/31/2019	WELLS FARGO		4,982,300	5,000,000	30,243
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	01/08/2019	DEUTSCHE BANK SECURITIES, INC.		5,562,165	5,674,000	56,149
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	10/23/2019	MORGAN STANLEY CO		7,472,209	6,357,000	28,924
827048-AV-1	SILGAN HOLDINGS INC		11/04/2019	Bank of America Securities		1,200,000	1,200,000	
827304-AA-4	SLVRR A - ABS	C	06/27/2019	DEUTSCHE BANK SECURITIES, INC.		12,999,961	13,000,000	
829259-AR-1	SINCLAIR TELEVISION GROUP INC		01/09/2019	CREDIT SUISSE SECURITIES (USA)		288,000	300,000	7,500
82967N-BC-1	SIRIUS XM RADIO INC		06/05/2019	JP MORGAN SECS INC., - FIXED INCOME		750,000	750,000	
82967N-BE-7	SIRIUS XM RADIO INC		06/18/2019	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
831865-D#-4	AO Smith Corp Inc. 3.52% due 01/15/2030		04/01/2019	DIRECT		25,050,250	25,000,000	264,000
831865-E@-5	AO Smith Corp Inc. 2.87% due 11/28/2029		04/01/2019	DIRECT		5,399,382	5,700,000	25,902
83405B-AA-0	SCLP 194 A - ABS		09/17/2019	RBC CAPITAL MARKETS, LLC		5,999,212	6,000,000	
83405B-AB-8	SCLP 194 B - ABS		09/17/2019	RBC CAPITAL MARKETS, LLC		9,997,953	10,000,000	
83405R-AB-3	SCLP 181 A2 - ABS		03/11/2019	VARIOUS		4,047,663	4,062,000	4,991
83405T-AB-9	SCLP 193 B - ABS		05/21/2019	MORGAN STANLEY CO		17,246,376	17,250,000	
83610C-AN-1	SNDPT 12R AR - CDO		02/14/2019	CREDIT SUISSE SECURITIES (USA)		44,500,000	44,500,000	
83610C-AQ-4	SNDPT 12R BR - CDO		02/14/2019	CREDIT SUISSE SECURITIES (USA)		30,000,000	30,000,000	
83610H-AE-0	SNDPT 7RR B - CDO		05/22/2019	MORGAN STANLEY CO		25,025,000	25,000,000	94,539
83611K-AC-6	SOUNDP22-B1 - CDO		02/01/2019	MERRILL LYNCH PIERCE FENNER		12,770,000	12,770,000	
83614B-AA-7	SNDPT 23 A1 - CDO		04/26/2019	Barclays Capital		30,000,000	30,000,000	
83614B-AC-3	SNDPT 23 A2A - CDO		04/26/2019	Barclays Capital		15,000,000	15,000,000	
83614B-AG-4	SNDPT 23 B - CDO		05/23/2019	VARIOUS		14,042,000	14,000,000	8,768
83614N-AE-3	SNDPT 24 B - CDO	C	09/04/2019	CREDIT SUISSE SECURITIES (USA)		20,000,000	20,000,000	
83614N-AG-8	SNDPT 24 C - CDO	C	09/04/2019	CREDIT SUISSE SECURITIES (USA)		10,000,000	10,000,000	
846031-AA-0	STHWK 1908 A1 - CDO		07/11/2019	BARCLAYS CAPITAL INC FIXED INC		37,000,000	37,000,000	
846031-AJ-1	STHWK 1908 D - CDO		07/11/2019	BARCLAYS CAPITAL INC FIXED INC		13,500,000	13,500,000	
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC		12/13/2019	VARIOUS		1,367,888	1,370,000	1,811
85172F-AP-4	SPRINGLEAF FINANCE CORP		02/20/2019	BARCLAYS CAPITAL INC FIXED INC		1,000,000	1,000,000	
85236K-AC-6	SIDC 192 A2 - CDO		11/13/2019	GUGGENHEIM		10,000,000	10,000,000	
853496-AD-9	STANDARD INDUSTRIES INC		12/17/2019	GOLDMAN		966,602	940,000	19,100
854502-AK-7	STANLEY BLACK & DECKER INC		03/07/2019	VARIOUS		18,029,230	18,040,000	4,769
855244-AQ-2	STARBUCKS CORP		03/28/2019	VARIOUS		17,178,446	16,751,000	56,416
85571K-AD-7	STAR 191 M1 - CMO/RMBS		07/02/2019	CREDIT SUISSE SECURITIES		4,999,939	5,000,000	19,866
858912-AF-5	STERICYCLE INC		06/07/2019	MERRILL LYNCH PIERCE FENNER		370,000	370,000	
867224-AA-5	SUNCOR ENERGY INC	C	04/01/2019	WELLS FARGO		5,877,436	5,757,000	70,235
86765L-AL-1	SUNOCO LP		07/31/2019	VARIOUS		415,200	400,000	10,186
86765L-AP-2	SUNOCO LP		03/22/2019	VARIOUS		1,342,046	1,340,000	143
871503-AU-2	SYMANTEC CORP		11/25/2019	VARIOUS		699,731	695,000	7,069
872540-AQ-2	TJX COMPANIES INC		06/03/2019	JP MORGAN CHASE BANK/HSBCSI		3,897,520	4,000,000	20,000
87305Q-CH-2	TTX CO		06/06/2019	WELLS FARGO		6,252,000	6,000,000	88,800
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/08/2019	CREDIT SUISSE SECURITIES (USA)		495,000	495,000	
87612B-BM-3	TARGA RESOURCES PARTNERS LP		01/11/2019	VARIOUS		2,399,113	2,395,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		07/18/2019	GOLDMAN		465,000	465,000	
87901J-AC-9	TEGNA INC		09/11/2019	JP MORGAN CHASE BANK/HSBCSI		750,000	750,000	
87938W-AX-1	TELEFONICA EMISIONES SAU	C	02/26/2019	BARCLAYS CAPITAL INC FIXED INC		15,000,000	15,000,000	
87952V-AM-8	TELESAT CANADA	C	09/27/2019	GOLDMAN		1,000,000	1,000,000	
87971M-BH-5	TELUS CORP	C	10/22/2019	VARIOUS		12,853,295	11,580,000	192,707
87971M-BK-8	TELUS CORP	C	07/26/2019	VARIOUS		6,350,980	6,165,000	20,541
88033G-CX-6	TENET HEALTHCARE CORP		01/23/2019	OPPENHEIMER		500,000	500,000	
88033G-DA-5	TENET HEALTHCARE CORP		08/12/2019	BARCLAYS CAPITAL INC FIXED INC		1,500,000	1,500,000	
88432M-AC-8	WINDR 171 B - CDO	C	11/06/2019	Unknown		14,098,754	14,200,000	27,754
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	C	02/11/2019	MORGAN STANLEY CO		25,000,000	25,000,000	
892331-AF-6	TOYOTA MOTOR CORP	C	06/25/2019	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
89236T-FQ-3	TOYOTA MOTOR CREDIT CORP	C	01/03/2019	JP MORGAN CHASE BANK/HSBCSI		1,998,800	2,000,000	
89236T-FS-9	TOYOTA MOTOR CREDIT CORP	C	01/03/2019	JP MORGAN CHASE BANK/HSBCSI		11,996,760	12,000,000	
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		04/05/2019	SEAPORT		4,360,538	4,430,000	37,237
893647-BB-2	TRANSDIGM INC		01/29/2019	Barclays Capital		1,133,900	1,160,000	9,449
893647-BE-6	TRANSDIGM INC		02/01/2019	MORGAN STANLEY CO		1,105,000	1,100,000	
89385A-AA-3	TRANSOCEAN SENTRY LTD	C	05/15/2019	WELLS FARGO		512,425	515,000	
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	07/19/2019	CITIGROUP GLOBAL MARKETS INC.		200,000	200,000	
90171V-AA-3	TWIN RIVER WORLDWIDE HOLDINGS INC		05/03/2019	CREDIT SUISSE SECURITIES (USA)		1,750,000	1,750,000	
902494-BJ-1	TYSON FOODS INC		03/19/2019	VARIOUS		22,288,464	22,179,000	34,328
904764-AY-3	UNILEVER CAPITAL CORP	C	04/04/2019	MORGAN STANLEY CO		4,917,400	5,000,000	61,625
907818-ED-6	UNION PACIFIC CORP		05/22/2019	WELLS FARGO		5,071,700	5,000,000	44,688
907818-EV-6	UNION PACIFIC CORP		12/04/2019	VARIOUS		8,979,663	8,055,000	78,843
907818-EY-0	UNION PACIFIC CORP		04/30/2019	CREDIT SUISSE SECURITIES (USA)		5,260,650	5,000,000	28,528
907818-FC-7	UNION PACIFIC CORP		02/11/2019	JP MORGAN CHASE BANK/HSBCSI		4,964,850	5,000,000	
90931E-AA-2	UAL 191 A - ABS		01/28/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		25,725,000	25,725,000	
911312-BR-6	UNITED PARCEL SERVICE INC		03/13/2019	MERRILL LYNCH PIERCE FENNER		19,976,400	20,000,000	
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		04/26/2019	MORGAN STANLEY CO		600,000	600,000	
91159H-HR-4	U.S. BANCORP		04/11/2019	BNY/SUNTRUST CAPITAL MARKETS		9,655,393	9,613,000	141,311
91159H-HX-1	U.S. BANCORP		07/24/2019	US BANCORP INVESTMENTS INC.		4,995,100	5,000,000	
913017-BT-5	UNITED TECHNOLOGIES CORP		03/20/2019	JP MORGAN CHASE BANK/HSBCSI		9,950,900	10,000,000	138,750
91324P-CW-0	UNITEDHEALTH GROUP INC		04/03/2019	WELLS FARGO		5,928,605	5,849,000	44,842
91324P-DE-9	UNITEDHEALTH GROUP INC		10/16/2019	DEUTSCHE BANK SECURITIES, INC.		7,750,891	7,499,000	1,844
91324P-DP-4	UNITEDHEALTH GROUP INC		01/04/2019	CREDIT SUISSE SECURITIES (USA)		5,084,200	5,000,000	11,302
91324P-DS-8	UNITEDHEALTH GROUP INC		07/23/2019	MERRILL LYNCH PIERCE FENNER		3,998,920	4,000,000	
91337C-AA-4	UNIVAR SOLUTIONS USA INC		11/15/2019	DEUTSCHE BANK SECURITIES, INC.		800,000	800,000	
92212K-AA-4	VANTGE 191 A2 - ABS		07/30/2019	BARCLAYS CAPITAL INC FIXED INC		2,540,000	2,540,000	
92277G-AQ-0	VENTAS REALTY LP		02/19/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,988,500	5,000,000	
92343V-EN-0	VERIZON COMMUNICATIONS INC		04/15/2019	CITIGROUP GLOBAL MARKETS, INC		2,531,125	2,500,000	14,536
92552V-AL-4	VIASAT INC		03/20/2019	JP MORGAN SECS INC., - FIXED INCOME		750,000	750,000	
92564R-AA-3	VICI PROPERTIES LP		11/21/2019	DEUTSCHE BANK SECURITIES, INC.		315,000	315,000	
92564R-AB-1	VICI PROPERTIES LP		11/21/2019	DEUTSCHE BANK SECURITIES, INC.		210,000	210,000	
927320-AA-9	VINCI SA	C	04/03/2019	HSBC SECURITIES INC.		5,436,484	5,450,000	
92763M-AA-3	VIPER ENERGY PARTNERS LP		10/10/2019	CREDIT SUISSE SECURITIES (USA)		750,000	750,000	
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		06/06/2019	GOLDMAN		210,000	210,000	
92857T-AH-0	VODAFONE AIRTOUCH PLC	C	05/21/2019	BNP PARIBAS SEC SVCS		13,694,205	10,500,000	225,094
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/19/2019	MERRILL LYNCH PIERCE FENNER		7,997,040	8,000,000	
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/25/2019	VARIOUS		7,624,044	7,600,000	231
92890H-AD-4	WEA FINANCE LLC		05/22/2019	VARIOUS		12,002,308	11,300,000	99,895
92914N-AL-5	VOYA 151R A2R - CDO		04/04/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		4,907,500	5,000,000	44,781
92915H-AQ-6	VOYA 163R A3R - CDO		02/28/2019	CANTOR FITZGERALD & CO. INC.		10,969,200	11,000,000	62,292
92915Q-AC-7	VOYA 173 A1A - CDO	C	03/05/2019	CITIGROUP GLOBAL MARKETS INC.		4,741,450	4,750,000	23,170
92917A-AA-4	VOYA 181 A1 - CDO	C	03/19/2019	VARIOUS		14,455,091	14,665,000	81,083
92917J-AA-5	VOYA 182 A1 - CDO		03/05/2019	JP MORGAN SECS INC., - FIXED INCOME		19,760,000	20,000,000	107,307
92917K-AC-8	VOYA 183 B - CDO	C	11/06/2019	Unknown		6,885,970	7,000,000	15,618
931142-EM-1	WALMART INC		04/16/2019	MIZUHO_SECURITIES		18,978,915	19,004,000	
94106L-BH-1	WASTE MANAGEMENT INC		05/14/2019	GOLDMAN		6,998,110	7,000,000	
94106L-BJ-7	WASTE MANAGEMENT INC		06/25/2019	GOLDMAN		8,588,794	8,015,000	31,169
94354K-AA-8	WAAV 191 A - ABS		09/30/2019	GOLDMAN		14,999,342	15,000,000	
948626-AA-4	WEIGHT WATCHERS INTERNATIONAL INC		01/16/2019	LIQUIDNET INC		993,281	975,000	10,979
94946D-AA-9	WLKRG 19A A - ABS		06/03/2019	MERRILL LYNCH PIERCE FENNER		5,499,720	5,500,000	
95001W-BC-1	WFCM 19C49 XA - CMBS		03/01/2019	VARIOUS		12,000,619	124,400,000	20,111
95002B-AF-0	WFCM 19C53 XA - CMBS		10/23/2019	WELLS FARGO SECURITIES		3,503,720		7,528
95002M-AY-5	WFCM 19C52 XA - CMBS		08/06/2019	Wells Fargo		2,997,190		22,999
958102-AM-7	WESTERN DIGITAL CORP		07/09/2019	VARIOUS		1,007,597	1,060,000	16,729

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
961214-EF-6	WESTPAC BANKING CORP	C	07/16/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		9,320,000	9,320,000	
96926J-AC-1	WILLIAM CARTER CO		02/28/2019	MERRILL LYNCH PIERCE FENNER		820,000	820,000	
96949L-AC-9	WILLIAMS PARTNERS LP		04/10/2019	NATIONAL FINANCIAL SERVICES CO		6,184,680	6,000,000	22,950
96950F-AQ-7	WILLIAMS PARTNERS LP		04/03/2019	CREDIT SUISSE SECURITIES (USA)		10,332,487	10,147,000	87,941
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC		05/09/2019	DEUTSCHE BANK SECURITIES, INC.		210,525	210,000	3,569
98310W-AQ-1	WYNDHAM DESTINATIONS INC		12/10/2019	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	
983130-AV-7	WYNN LAS VEGAS LLC		03/28/2019	VARIOUS		915,767	946,000	13,954
983130-AX-3	WYNN LAS VEGAS LLC		01/09/2019	GOLDMAN		267,712	295,000	2,466
984121-CB-7	XEROX CORP		12/16/2019	VARIOUS		89,157	85,000	1,592
984121-CL-5	XEROX CORP		12/17/2019	VARIOUS		22,563	25,000	359
984121-CQ-4	XEROX CORP		10/18/2019	CITIGROUP GLOBAL MARKETS INC.		1,021,250	1,000,000	4,240
988498-AL-5	YUM! BRANDS INC		09/04/2019	VARIOUS		485,500	485,000	
98954N-AA-7	ZIGGO SECURED FINANCE BV	C	06/03/2019	VARIOUS		441,000	450,000	7,333
98955D-AA-8	ZIGGO BV	C	11/07/2019	VARIOUS		1,120,860	1,116,000	410
G3663#-AC-5	Forth Port Finance Plc	B	07/17/2019	Barclays Capital		5,842,100	5,836,460	
G3663#-AE-1	Forth Port Finance Plc	B	07/17/2019	Barclays Capital		6,587,900	6,581,540	
G6970*-AR-7	Peel Ports PP Finance Limited	B	12/06/2019	NAB Securities LLC		18,742,295	18,810,935	
G8059#-AA-0	Semperian PPP Investment Partners Limite	B	11/08/2019	DIRECT		25,588,000	25,642,000	
G8278*-AE-1	South West Airports Ltd	B	10/03/2019	NATWEST SECURITIES		12,777,150	12,673,635	
G9421#-AA-9	Wales and West	B	01/16/2019	Unknown		11,960,265	11,910,510	
G9421#-AB-7	Wales and West	B	01/16/2019	Unknown		11,960,265	11,910,510	
L0175#-AE-2	ALPHA TRAINS FINANCE S.A.	B	10/02/2019	CREDIT AGRICOLE		8,209,125	8,188,125	
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		05/01/2019	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.		05/01/2019	Not Available		416,780	416,780	
PP044A-M5-9	Warehouses de Pauw NV/SA	B	12/12/2019	Unknown		24,792,025	24,720,665	
PP0761-MC-5	LaSalle Property Fund		11/15/2019	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
PP083L-3D-1	Thirteen Housing Group	B	10/23/2019	DIRECT		18,421,260	18,457,010	
PP083Q-NL-0	Kayne Anderson MLP/Midstream Investment		11/20/2019	MORGAN STANLEY CO		11,400,000	11,400,000	
449538-AB-9	IFM (US) Colonial Pipeline 2 LLC		10/03/2019	MITSUBISHI		30,000,000	30,000,000	
PP9FC4-JU-9	ARTHUR J. GALLAGHER & CO.		10/29/2019	MERRILL LYNCH PIERCE FENNER		20,000,000	20,000,000	
000000-00-0	Willow Holdco 1 Limited	B	10/30/2019	DIRECT		24,454,900	24,510,950	
PP9N4D-VB-9	Smith & Nephew PLC	C	12/06/2019	MIZUHO SECURITIES		10,000,000	10,000,000	
PPA05K-P3-5	Sociedad Concesionaria Operadora Aeropor	C	08/01/2019	VARIOUS		21,400,000	21,400,000	
PPA33S-HP-4	Cove Point LNG		11/22/2019	MITSUBISHI		20,900,000	20,900,000	
PPE0AB-CL-9	Meade Pipeline Investment LLC		11/19/2019	CITIGROUP GLOBAL MARKETS, INC		22,700,000	22,700,000	
PPQD45-GE-0	Linia Nou Tram Dos SA	B	09/30/2019	GOLDMAN		16,789,080	16,859,150	
Q9194*-AM-1	.TRAN 4.06 05/15/31 TRANSURBAN QUEEN|.TR		03/27/2019	JP MORGAN CHASE BANK/HSBCSI		9,800,000	9,800,000	
ZQ0157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B	B	10/10/2019	JP MORGAN CHASE BANK/HSBCSI		21,806,730	21,740,400	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,948,943,610	6,179,111,953	15,948,608
29250N-AW-5	ENBRIDGE INC	C	08/19/2019	VARIOUS		11,298,141	11,053,000	240,280
89356B-AC-2	TRANSCANADA TRUST	C	11/18/2019	VARIOUS		11,187,774	11,208,000	252,122
4899999. Subtotal - Bonds - Hybrid Securities						22,485,915	22,261,000	492,401
464287-24-2	ISHARES:IBOXX $IG CORP		07/08/2019	Not Available		495,167		
8099999. Subtotal - Bonds - SVO Identified Funds						495,167		
00186X-AB-9	APIGRP TL B 1L USD		11/01/2019	CITIGROUP GLOBAL MARKETS, INC		995,000	1,000,000	
26483N-AN-0	THE DUN & BRADSTREET CORPORATION		11/01/2019	VARIOUS		874,870	880,000	
78466D-BE-3	SS&C TECHNOLOGIES		01/01/2019	Direct		(2,559)	(2,565)	
90351H-AD-0	US FOODS INC INCREMENTAL 1L TLB CL		11/01/2019	VARIOUS		447,750	450,000	
C8000C-AB-9	POWSOL TL B 1L USD		11/01/2019	JP MORGAN CHASE BANK/HSBCSI		598,950	605,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						2,914,010	2,932,435	
8399997. Total - Bonds - Part 3						6,307,473,721	6,533,386,485	17,292,696
8399998. Total - Bonds - Part 5						1,435,662,683	1,427,168,541	2,892,963
8399999. Total - Bonds						7,743,136,404	7,960,555,026	20,185,659
23325P-6#-6	DNP Select Income Fund		04/01/2019	Not Available	122.000	12,200,000	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						12,200,000	XXX	
8999997. Total - Preferred Stocks - Part 3						12,200,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						12,200,000	XXX	
03212B-10-3	AMPLIFY ENERGY ORD		09/13/2019	Unknown	11.460	71		
03634H-11-8	ANR RTS		02/01/2019	Unknown	0.000			
03676B-10-2	ANTERO MIDSTREAM ORD		06/18/2019	VARIOUS	260,392.000	3,235,442		
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		06/18/2019	VARIOUS	14,594.000	219,179		

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
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		07/17/2019	VARIOUS	50,636.000	2,180,506		
16411R-20-8	CHENIERE ENERGY ORD		08/01/2019	VARIOUS	9,610.000	625,768		
26885B-10-0	EQM MIDSTREAM PARTNERS UNT		06/18/2019	VARIOUS	33,719.000	1,489,588		
29273V-10-0	ENERGY TRANSFER UNT		06/19/2019	VARIOUS	172,885.000	2,449,374		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		06/18/2019	LIQUIDNET INC	85,073.000	2,436,525		
49456B-10-1	KINDER MORGAN CL P ORD		09/16/2019	VARIOUS	86,190.000	1,778,803		
55336V-10-0	MPLX COM UNT		07/30/2019	VARIOUS	128,616.735	4,602,742		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		07/30/2019	VARIOUS	43,232.000	2,730,766		
65339F-10-1	NEXTERA ENERGY ORD		10/22/2019	BARCLAYS CAPITAL INC	9,405.000	2,227,184		
67058H-10-2	NUSTAR ENERGY UNT		07/26/2019	VARIOUS	53,687.000	1,490,657		
682680-10-3	ONEOK ORD		08/02/2019	VARIOUS	29,282.000	1,943,785		
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		11/06/2019	VARIOUS	31,094.000	1,595,866		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		06/18/2019	VARIOUS	116,412.000	2,760,470		
75419T-10-3	RATTLER MIDSTREAM PARTNERS UNT		06/18/2019	CREDIT SUISSE SECURITIES (USA)	31,439.000	572,256		
816851-10-9	SEMPRA ENERGY ORD		10/28/2019	VARIOUS	23,139.000	3,331,277		
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		06/19/2019	VARIOUS	39,437.000	784,818		
874696-10-7	TALLGRASS ENERGY CL A ORD		06/19/2019	VARIOUS	35,634.000	780,865		
87612G-10-1	TARGA RESOURCES ORD		06/18/2019	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	23,294.000	922,129		
87807B-10-7	TC ENERGY ORD	A	11/07/2019	CREDIT SUISSE SECURITIES (USA)	62,707.000	3,205,433		
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		06/18/2019	Not Available	57,939.000	1,693,963		
969457-10-0	WILLIAMS ORD		09/27/2019	VARIOUS	80,946.000	2,144,697		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						45,202,164	XXX	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		12/27/2019	VARIOUS	553,200.000	55,320,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						55,320,000	XXX	
000000-00-0	Symetra Reinsurance Company		03/26/2019	Unknown	0.000	10,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						10,000,000	XXX	
723682-10-0	PIONEER FUND A	C	03/21/2019	Unknown	13.469	372		
723682-10-0	PIONEER FUND A		12/31/2019	Unknown	521.424	15,104		
72375Q-10-8	PIONEER MID CAP VAL A		12/31/2019	Unknown	11.715	271		
72387W-40-8	PIONEER SEL MC GR A		12/31/2019	Unknown	62.938	2,803		
724010-10-3	PIONEER CORE EQTY A		12/31/2019	Unknown	33.042	660		
9499999. Subtotal - Common Stocks - Mutual Funds						19,211	XXX	
9799997. Total - Common Stocks - Part 3						110,541,375	XXX	
9799998. Total - Common Stocks - Part 5						12,797,633	XXX	
9799999. Total - Common Stocks						123,339,008	XXX	
9899999. Total - Preferred and Common Stocks						135,539,008	XXX	
9999999 - Totals						7,878,675,413	XXX	20,185,659

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		12/01/2019	Paydown		1,250,000	1,250,000	1,250,001	1,250,344		(253)		(253)		1,250,090		(90)	(90)	27,658	12/10/2025
36179M-EK-2	G2 MA0138 - RMBS		12/01/2019	Paydown		211,774	211,774	211,497	211,444		329		329		211,774				3,259	06/20/2027
36184*-9A-2	GMAC MORTGAGE CORP. OF IOWA - MBS		05/17/2019	Unknown			14	12	12						12		(12)	(12)		11/01/2022
36202C-QX-4	G2 002270 - RMBS		12/01/2019	Paydown		1,318	1,319	1,332	1,321		(3)		(3)		1,318				56	08/20/2026
36202F-BK-1	G2 004542 - RMBS		12/01/2019	Paydown		63,559	63,559	66,842	66,580		(3,021)		(3,021)		63,559				2,399	09/20/2039
36203G-HA-4	GN 348625 - RMBS		12/01/2019	Paydown		1,496	1,496	1,538	1,500		(4)		(4)		1,496				69	04/15/2023
36203R-YD-5	GN 357208 - RMBS		12/01/2019	Paydown		3,191	3,191	3,302	3,255		(64)		(64)		3,191				146	05/15/2023
3620A2-T5-5	GN 717072 - RMBS		12/01/2019	Paydown		154,062	154,062	156,349	156,206		(2,144)		(2,144)		154,062				4,149	05/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2019	Paydown		3,700	3,700	3,868	3,862		(162)		(162)		3,700				110	10/15/2039
36224S-JA-1	GN 336957 - RMBS		12/01/2019	Paydown		1,468	1,468	1,487	1,470		(2)		(2)		1,468				64	05/15/2023
36295P-U2-6	GN 676601 - RMBS		12/01/2019	Paydown		6,406	6,405	6,748	6,741		(336)		(336)		6,406				495	11/15/2037
36295Q-KU-3	GN 677207 - RMBS		12/01/2019	Paydown		357	357	369	365		(8)		(8)		357				15	08/15/2038
36296F-MQ-3	GN 689867 - RMBS		12/01/2019	Paydown		57,845	57,845	59,797	59,414		(1,569)		(1,569)		57,845				2,242	09/15/2038
36296N-W7-7	GN 696470 - RMBS		12/01/2019	Paydown		455	455	470	467		(12)		(12)		455				18	08/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2019	Paydown		254,611	254,611	260,777	260,324		(5,713)		(5,713)		254,611				7,637	07/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2019	Paydown		9,393	9,393	9,675	9,661		(268)		(268)		9,393				395	01/15/2039
380992-GM-3	POOL 000012 - MBS		12/01/2019	Redemption @ 100.00		1,156	1,156	1,161	1,154						1,154		3	3	95	06/20/2021
38373M-5H-9	GNR 097 Z - CMBS		12/01/2019	Paydown		132,303	132,303	111,943	132,266		37		37		132,303				4,116	12/16/2050
38373M-AK-6	GNR 0116 Z - CMBS		12/01/2019	Paydown		3,830	3,830	105,828	4,183		(354)		(354)		3,830				136	10/16/2040
38373M-BE-9	GNR 0158 Z - CMBS		12/01/2019	Paydown		936,997	936,997	3,025,059	880,736		56,261		56,261		936,997				39,610	09/16/2041
38373M-FX-3	GNR 0256 Z - CMBS		12/01/2019	Paydown		6,173	6,173	38,475	6,250		(77)		(77)		6,173				240	06/16/2042
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2019	Paydown		68,708	68,708	69,419	68,868		(160)		(160)		68,708				1,997	02/20/2033
38374B-JX-2	GNR 0359 Z - CMBS		12/01/2019	Paydown		662,883	662,883	1,425,615	711,153		(48,270)		(48,270)		662,883				11,605	06/16/2043
38374C-GS-4	GNR 0376A PZ - CMO/RMBS		12/01/2019	Paydown		753,223	753,223	739,317	744,696		8,527		8,527		753,223				30,270	09/20/2033
38374L-5H-0	GNR 0560B WZ - CMO/RMBS		12/01/2019	Paydown		212,137	212,137	210,423	201,435		1,220		1,220		212,137				10,958	09/20/2035
38374M-CH-0	GNR 0583 Z - CMO/RMBS		12/01/2019	Paydown		1,930,437	1,930,437	1,793,002	1,870,840		59,597		59,597		1,930,437				51,680	10/16/2035
38374M-WL-9	GNR 061A ZA - CMO/RMBS		12/01/2019	Paydown		1,665,734	1,665,734	1,620,653	1,642,089		23,645		23,645		1,665,734				47,709	01/20/2036
38376G-RK-8	GNR 1071 C - CMBS		04/01/2019	Paydown		128,745	128,745	130,033	128,468		277		277		128,745				506	10/16/2047
38376K-C9-0	GNR 0991E MB - CMO/RMBS		12/01/2019	Paydown		2,156,382	2,156,382	2,081,919	2,133,023		23,359		23,359		2,156,382				51,349	10/16/2024
38376P-TU-4	GNR 09125C MP - CMO/RMBS		12/01/2019	Paydown		37,575	37,575	36,043	37,129		446		446		37,575				901	12/16/2024
38376T-DU-3	GNR 102G PV - CMO/RMBS		12/01/2019	Paydown		17,414,385	17,414,385	18,039,534	17,418,993		(4,608)		(4,608)		17,414,385				506,711	10/20/2026
38376T-VX-7	GNR 106K EB - CMO/RMBS		12/01/2019	Paydown		2,346,343	2,346,343	2,271,370	2,324,334		22,009		22,009		2,346,343				56,179	01/16/2025
38376V-VN-4	GNR 1017A B - CMO/RMBS		12/01/2019	Paydown		1,407,079	1,407,079	1,351,895	1,389,224		17,855		17,855		1,407,079				35,559	02/16/2025
38376W-4G-7	GNR 1033C PD - CMO/RMBS		07/01/2019	VARIOUS		13,476,760	13,060,607	13,096,830	13,044,895		(111)		(111)		13,044,784		431,976	431,976	307,787	06/20/2039
38376W-NB-7	GNR 1024C QB - CMO/RMBS		12/01/2019	Paydown		1,256,937	1,256,937	1,255,365	1,253,560		3,377		3,377		1,256,937				37,625	04/20/2039
38376X-DP-5	GNR 1039A NP - CMO/RMBS		07/01/2019	VARIOUS		13,212,860	12,891,400	12,752,414	12,833,148		10,654		10,654		12,843,802		369,058	369,058	290,405	06/20/2039
38376X-UK-7	GNR 1030A PV - CMO/RMBS		12/01/2019	Paydown		5,364,323	5,364,323	5,495,498	5,356,813		7,511		7,511		5,364,323				133,315	12/20/2026
38376Y-VT-5	GNR 1043G VN - CMO/RMBS		10/01/2019	Paydown		550,192	550,192	577,701	549,951		241		241		550,192				11,490	08/20/2029
38377D-XJ-0	GNR 10104B PB - CMO/RMBS		12/01/2019	Paydown		242,928	242,928	249,087	243,197		(269)		(269)		242,928				6,575	09/20/2039
38377E-K3-7	GNR 1060B QG - CMO/RMBS		12/01/2019	Paydown		1,015,021	1,015,021	1,035,322	1,015,169		(148)		(148)		1,015,021				29,194	03/20/2039
38377F-EK-3	GNR 1061B DB - CMO/RMBS		12/01/2019	Paydown		2,093,992	2,093,992	2,041,970	2,076,206		17,786		17,786		2,093,992				51,036	05/20/2025
38377K-ZJ-2	GNR 10112A JB - CMO/RMBS		12/01/2019	Paydown		2,188,281	2,188,281	2,352,744	2,219,041		(30,760)		(30,760)		2,188,281				59,058	09/20/2039
38377L-J4-1	GNR 10130A LD - CMO/RMBS		12/01/2019	Paydown		922,657	922,658	900,889	916,183		6,475		6,475		922,657				34,510	08/16/2039
38378J-NU-2	GNR 1337H LV - CMO/RMBS		12/01/2019	Paydown		434,832	434,832	447,204	442,603		(7,772)		(7,772)		434,832				9,422	02/20/2025
71654Q-BC-5	PETROLEOS MEXICANOS	C	12/20/2019	Paydown		500,000	500,000	500,000	500,000						500,000				6,830	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	C	12/20/2019	Paydown		250,000	250,000	250,000	250,003		(3)		(3)		250,000				3,330	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS	C	08/15/2019	Paydown		4,542,000	4,542,000	4,542,000	4,542,095		(23)		(23)		4,542,072		(72)	(72)	64,269	02/15/2024
911760-AP-1	VENDE 921B 2Z - CMO/RMBS		12/01/2019	Paydown		54,016	54,016	53,724	53,789		227		227		54,016				2,098	05/15/2022
911760-BG-0	VENDE 922 Z - CMO/RMBS		12/01/2019	Paydown		656,714	656,714	612,336	643,551		13,163		13,163		656,714				24,318	09/15/2022
911760-EJ-1	VENDE 942C 3ZB - CMO/RMBS		12/01/2019	Paydown		974,778	974,778	829,265	923,498		51,280		51,280		974,778				32,038	06/15/2024
911760-JJ-6	VENDE 963 2Z - CMO/RMBS		12/01/2019	Paydown		612,164	612,164	596,970	603,836		8,328		8,328		612,164				24,332	10/15/2026
912828-4V-9	UNITED STATES TREASURY		04/01/2019	VARIOUS		29,497,916	29,000,000	28,266,600	28,281,330		3,412		3,412		28,284,742		1,213,174	1,213,174	386,738	08/15/2028
912828-4X-5	UNITED STATES TREASURY		09/01/2019	GOLDMAN SACHS AND CO.		16,298,441	15,700,000	15,593,262	15,599,426		12,105		12,105		15,611,536		686,906	686,906	397,510	08/31/2023
912828-4Z-0	UNITED STATES TREASURY		01/24/2019	MORGAN STANLEY CO		1,411,533	1,400,000	1,375,938	1,376,750		215		215		1,376,966		34,568	34,568	15,634	08/31/2025
912828-5C-0	UNITED STATES TREASURY		03/04/2019	MORGAN STANLEY CO		15,416,073	15,000,000	14,909,943	14,912,049		1,431		1,431		14,913,480		502,593	502,593	158,242	09/30/2025
912828-5F-3	UNITED STATES TREASURY		01/03/2019	Barclays Capital		1,013,903	1,000,000	997,933	998,025		6		6		998,031		15,872	15,872	6,398	10/15/2021
912828-5J-5	UNITED STATES TREASURY		02/26/2019	VARIOUS		14,366,467	14,000,000	13,983,281	13,983,766		484		484		13,984,250		382,217	382,217	97,500	10/31/2025
912828-5L-0	UNITED STATES TREASURY		01/16/2019	VARIOUS		5,052,405	5,000,000	5,021,289	5,020,813		(240)		(240)		5,020,572		31,833	31,833	23,667	11/15/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-5M-8	UNITED STATES TREASURY		03/04/2019	Barclays Capital		464,131	450,000	457,963	457,914		(116)		(116)		457,797		6,334	6,334	4,273	11/15/2028
912828-5N-6	UNITED STATES TREASURY		02/25/2019	NOMURA SECURITIES/FIXED INCOME		458,471	450,000	450,809	450,801		(13)		(13)		450,788		7,683	7,683	3,128	11/30/2025
912828-6B-1	UNITED STATES TREASURY		06/10/2019	VARIOUS		9,826,173	9,500,000	9,524,901			(417)		(417)		9,524,484		301,689	301,689	75,559	02/15/2029
912828-6X-3	UNITED STATES TREASURY		10/17/2019	Barclays Capital		15,438,104	15,000,000	15,123,107			(5,864)		(5,864)		15,117,243		320,861	320,861	118,762	05/31/2026
912828-B9-0	UNITED STATES TREASURY		05/23/2019	MORGAN STANLEY CO		13,264,866	13,320,000	13,084,009	13,241,887		13,811		13,811		13,255,698		9,169	9,169	194,046	02/28/2021
912828-G8-7	UNITED STATES TREASURY		05/22/2019	NOMURA SECURITIES/FIXED INCOME		5,992,011	6,000,000	6,046,872	6,022,377		(2,849)		(2,849)		6,019,528		(27,517)	(27,517)	50,366	12/31/2021
912828-J4-3	UNITED STATES TREASURY		05/24/2019	NOMURA SECURITIES/FIXED INCOME		990,465	1,000,000	1,003,090	1,001,461		(181)		(181)		1,001,280		(10,815)	(10,815)	12,982	02/28/2022
912828-J7-6	UNITED STATES TREASURY		05/24/2019	NOMURA SECURITIES/FIXED INCOME		2,278,070	2,300,000	2,292,732	2,296,456		430		430		2,296,887		(18,816)	(18,816)	26,503	03/31/2022
912828-L2-4	UNITED STATES TREASURY		12/09/2019	MORGAN STANLEY CO		3,018,857	3,000,000	2,997,082	2,998,450		414		414		2,998,864		19,993	19,993	71,858	08/31/2022
912828-L5-7	UNITED STATES TREASURY		05/24/2019	MORGAN STANLEY CO		3,955,299	4,000,000	3,962,516	3,979,156		2,176		2,176		3,981,332		(26,033)	(26,033)	46,093	09/30/2022
912828-M5-6	UNITED STATES TREASURY		06/07/2019	NOMURA SECURITIES/FIXED INCOME		1,018,789	1,000,000	998,047	998,617		83		83		998,700		20,089	20,089	12,901	11/15/2025
912828-TY-6	UNITED STATES TREASURY		12/17/2019	VARIOUS		16,075,409	16,050,000	15,708,148	15,878,068		34,632		34,632		15,912,705		162,704	162,704	229,954	11/15/2022
912828-VJ-6	UNITED STATES TREASURY		05/24/2019	NOMURA SECURITIES/FIXED INCOME		1,990,931	2,000,000	1,993,992	1,998,646		368		368		1,999,013		(8,083)	(8,083)	15,331	06/30/2020
912828-WC-0	UNITED STATES TREASURY		06/28/2019	VARIOUS		24,858,862	25,000,000	24,096,239	24,744,612		58,716		58,716		24,803,328		55,534	55,534	260,788	10/31/2020
912828-WJ-5	UNITED STATES TREASURY		05/28/2019	NOMURA SECURITIES/FIXED INCOME		5,097,656	5,000,000	4,937,911	4,964,343		2,553		2,553		4,966,895		130,761	130,761	67,595	05/15/2024
912828-WR-7	UNITED STATES TREASURY		08/13/2019	NOMURA SECURITIES/FIXED INCOME		10,082,779	10,000,000	9,923,478	9,971,295		7,080		7,080		9,978,375		104,404	104,404	132,235	06/30/2021
912828-XD-7	UNITED STATES TREASURY		07/10/2019	GOLDMAN		4,258,785	4,250,000	4,195,398	4,222,148		4,168		4,168		4,226,316		32,469	32,469	48,770	05/31/2022
912828-XQ-8	UNITED STATES TREASURY		05/24/2019	MORGAN STANLEY CO		1,944,052	1,950,000	1,952,064	1,951,109		(118)		(118)		1,950,991		(6,939)	(6,939)	32,105	07/31/2022
912828-Y7-9	UNITED STATES TREASURY		03/04/2019	Barclays Capital		917,496	900,000	902,988	902,860		(35)		(35)		902,825		14,671	14,671	13,404	07/31/2025
912828-Y9-5	UNITED STATES TREASURY		08/28/2019	MORGAN STANLEY CO		1,029,684	1,000,000	1,006,445			(64)		(64)		1,006,382		23,302	23,302	1,478	07/31/2026
912828-YD-6	UNITED STATES TREASURY		10/01/2019	VARIOUS		7,876,296	8,000,000	7,924,375			524		524		7,924,899		(48,603)	(48,603)	7,404	08/31/2026
917991-8U-8	POOL 000132 - MBS		08/01/2019	VARIOUS		12,239	12,240	6,881	10,508		73		73		10,581		1,659	1,659	305	12/01/2023
92261X-AB-4	VENDE 101 DV - CMO/RMBS		12/01/2019	Paydown		1,055,596	1,055,596	1,097,160	1,066,299		(10,703)		(10,703)		1,055,596				27,363	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						295,193,942	291,832,416	292,509,523	256,524,511		348,571		348,571		290,461,401		4,732,541	4,732,541	4,564,858	XXX
532386-AB-5	LILE FINANCE LTD	C	12/01/2019	Paydown		5,586,643	5,586,642	5,586,642	5,586,680		(28)		(28)		5,586,652		(9)	(9)	147,355	05/06/2025
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC	C	12/01/2019	Paydown		1,617,604	1,617,604	1,617,604	1,617,892		(288)		(288)		1,617,604				35,761	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						7,204,247	7,204,246	7,204,246	7,204,572		(316)		(316)		7,204,256		(9)	(9)	183,116	XXX
68608D-DA-9	OREGON ST LOC GOVTS		05/15/2019	Call @ 100.00		89,976	89,976	89,976	89,976						89,976					06/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						89,976	89,976	89,976	89,976						89,976					XXX
68583R-AT-9	OREGON CMNTY COLLEGE DISTS		11/06/2019	Unknown		11,615,472	12,010,000	3,970,266	10,316,504		545,942		545,942		10,862,447		753,025	753,025		06/30/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,615,472	12,010,000	3,970,266	10,316,504		545,942		545,942		10,862,447		753,025	753,025		XXX
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV		04/01/2019	Paydown		333,074	333,072	391,424	386,460						386,460		(53,386)	(53,386)		01/01/2036
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING, LLC		09/17/2019	Call @ 100.00		160,000	160,000	160,000	160,000						160,000				2,396	10/01/2043
23317*-AC-4	DULLES DISCOVERY IV		04/01/2019	Redemption @ 100.00		25,555	25,555	25,555	7,546						25,555				151	09/05/2033
235036-RC-6	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2019	Maturity @ 100.00		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				147,788	11/01/2019
31288E-Y3-5	FH C76130 - RMBS		12/01/2019	Paydown		1,895	1,895	1,883	1,886		8		8		1,895				59	02/01/2033
31288G-Q2-1	FH C77673 - RMBS		12/01/2019	Paydown		72,371	72,371	71,918	71,919		452		452		72,371				2,323	03/01/2033
31288W-EB-9	FH 406430 - RMBS		12/01/2019	Paydown		1,624	1,624	1,618	1,624						1,624				53	03/01/2022
312906-J5-0	FHR 198 Z - CMO/RMBS		12/15/2019	Paydown		4,142	4,142	3,654	4,024		117		117		4,142				176	09/15/2022
312916-FL-8	FHR 1526 L - CMO/RMBS		12/01/2019	Paydown		51,109	51,109	46,381	50,183		925		925		51,109				1,964	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		12/01/2019	Paydown		93,523	93,523	88,254	91,929		1,594		1,594		93,523				3,293	07/15/2023
31292G-L8-7	FH C00351 - RMBS		12/01/2019	Paydown		1,800	1,800	1,786	1,790		9		9		1,800				86	07/01/2024
31296L-PK-1	FH A12226 - RMBS		12/01/2019	Paydown		8,566	8,566	8,479	8,492		74		74		8,566				391	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2019	Paydown		25,684	25,684	24,442	25,381		303		303		25,684				920	09/15/2023
3133T0-VX-9	FHR 1560 Z - CMO/RMBS		12/01/2019	Paydown		478,848	478,848	438,944	466,106		12,742		12,742		478,848				16,157	08/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS		12/10/2019	Call @ 98.94		120,000	126,390	120,318	70,354		728		728		118,784		6,216	6,216	3,049	09/15/2023
3133T2-4T-4	FHR 1648 G - CMO/RMBS		12/01/2019	Paydown		51,381	51,381	41,779	50,294		1,086		1,086		51,381				1,509	12/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS		12/01/2019	Paydown		270,084	270,084	246,854	262,937		7,147		7,147		270,084				8,959	02/15/2024

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
3133T4-DK-9	FHR 1685 J - CMO/RMBS		12/01/2019	Paydown		142,117	142,117	119,023	137,589		4,527		4,527		142,117				4,476	02/15/2024
3133T4-V6-0	FHR 1709 Z - CMO/RMBS		12/01/2019	Paydown		366,316	366,316	325,514	351,064		15,252		15,252		366,316				10,533	03/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS		12/01/2019	Paydown		56,502	56,502	44,566	54,484		2,018		2,018		56,502				1,862	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS		12/01/2019	Paydown		20,487	20,487	15,007	19,639		848		848		20,487				732	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS		12/01/2019	Paydown		13,134	13,134	12,214	12,828		305		305		13,134				448	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS		12/01/2019	Paydown		7,335	7,335	6,863	7,144		191		191		7,335				252	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS		12/01/2019	Paydown		103,621	103,621	90,133	98,353		5,268		5,268		103,621				3,830	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS		12/01/2019	Paydown		14,577	14,577	13,207	14,024		554		554		14,577				593	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS		12/01/2019	Paydown		115,642	115,642	118,739	116,661		(1,018)		(1,018)		115,642				5,223	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2019	Paydown		15,468	15,468	15,031			162		162		15,468				578	02/15/2027
3133TB-WG-1	FHR 1995A PD - CMO/RMBS		12/01/2019	Paydown		60,553	60,553	56,494	58,764		1,789		1,789		60,553				2,099	09/20/2026
3133TG-E9-6	FHR 2086 GB - CMO/RMBS		12/01/2019	Paydown		23,578	23,578	21,968	22,982		596		596		23,578				816	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS		12/01/2019	Paydown		21,994	21,994	20,540	21,065		928		928		21,994				918	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS		12/01/2019	Paydown		23,869	23,869	23,824	23,807		62		62		23,869				905	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS		12/01/2019	Paydown		214,624	214,624	199,846	207,855		6,768		6,768		214,624				9,788	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS		12/01/2019	Paydown		38,904	38,904	34,968	37,872		1,032		1,032		38,904				1,867	09/25/2021
31358P-HT-7	FNR G9235 E - CMO/RMBS		12/01/2019	Paydown		36,093	36,093	36,823	36,024		69		69		36,093				1,282	07/25/2022
31358S-6S-5	FNA 01M1 D - CMBS		12/01/2019	Paydown		1,449,957	1,449,956	1,414,975	1,442,903		7,054		7,054		1,449,957				2,786	02/25/2031
31358U-2K-1	FNR 9350 PZ - CMO/RMBS		12/01/2019	Paydown		317,800	317,800	299,681	311,317		6,482		6,482		317,800				10,571	05/25/2023
31358U-7D-2	FNR 9370 Z - CMO/RMBS		12/01/2019	Paydown		61,702	61,702	55,958	59,869		1,833		1,833		61,702				2,191	05/25/2023
31358U-MV-5	FNR G9315 H - CMO/RMBS		12/01/2019	Paydown		97,762	97,761	97,165	97,205		557		557		97,762				3,581	04/25/2023
31359A-2P-3	FNR 93104 E - CMO/RMBS		12/01/2019	Paydown		27,517	27,517	25,002	26,917		600		600		27,517				878	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS		12/01/2019	Paydown		27,833	27,833	26,759	27,410		423		423		27,833				1,015	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2019	Paydown		144,845	144,845	140,483	143,056		1,789		1,789		144,845				5,288	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS		12/01/2019	Paydown		14,393	14,393	13,190	14,022		371		371		14,393				590	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS		12/01/2019	Paydown		112,334	112,334	97,001	109,338		2,997		2,997		112,334				4,065	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS		12/01/2019	Paydown		33,982	33,982	32,681	33,454		528		528		33,982				1,175	09/25/2023
31359D-JT-1	FNR 93156 ZB - CMO/RMBS		12/01/2019	Paydown		193,831	193,831	185,524	190,562		3,268		3,268		193,831				7,528	09/25/2023
31359D-YS-6	FNR G9331 PW - CMO/RMBS		12/01/2019	Paydown		1,032,953	1,032,953	1,059,099	1,032,728		225		225		1,032,953				36,722	09/25/2023
31359D-Z4-8	FNR 93187 LA - CMO/RMBS		12/01/2019	Paydown		633,564	633,564	618,694	628,489		5,075		5,075		633,564				19,447	09/25/2023
31359E-HA-2	FNR 93183 KA - CMO/RMBS		12/01/2019	Paydown		307,560	307,560	300,413	305,079		2,481		2,481		307,560				9,889	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS		12/01/2019	Paydown		36,646	36,646	34,316	35,784		862		862		36,646				1,163	12/25/2023
31359G-ER-3	FNR 93225E OK - CMO/RMBS		12/01/2019	Paydown		222,652	222,652	176,950	212,388		10,264		10,264		222,652				7,183	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS		12/01/2019	Paydown		190,524	190,524	184,273	188,380		2,144		2,144		190,524				7,830	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS		12/01/2019	Paydown		48,865	48,865	47,949	48,407		458		458		48,865				1,754	08/25/2026
31359L-KA-2	FNR G9413 ZA - CMO/RMBS		12/01/2019	Paydown		456,228	456,228	394,088	438,970		17,257		17,257		456,228				16,230	11/17/2024
31371N-MG-7	FN 256959 - RMBS		12/01/2019	Paydown		71,291	71,291	71,959	71,856		(565)		(565)		71,291				2,093	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS		12/01/2019	Paydown		118,234	118,234	119,010	119,742		(1,508)		(1,508)		118,234				4,086	01/01/2034
3137A4-HG-5	FHR 3772G HB - CMO/RMBS		12/01/2019	VARIOUS		8,603,012	8,437,003	7,808,513	8,254,301		46,356		46,356		8,300,657		302,355	302,355	152,682	12/15/2025
3137B0-ZC-1	FHR 4182A PV - CMO/RMBS		12/01/2019	Paydown		275,315	275,315	280,133	278,118		(2,803)		(2,803)		275,315				5,121	05/15/2026
3137BM-V2-9	FHR 4552 AV - CMO/RMBS		12/01/2019	Paydown		489,002	489,002	525,143	517,633		(28,631)		(28,631)		489,002				10,625	06/15/2027
3137BN-CJ-1	FHR 4558B VA - CMO/RMBS		12/01/2019	Paydown		444,200	444,200	477,168	470,283		(26,083)		(26,083)		444,200				9,652	07/15/2027
3137GA-TA-5	FHR 3742B EM - CMO/RMBS		12/01/2019	Paydown		698,677	698,677	673,131	690,522		8,155		8,155		698,677				15,431	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS		12/01/2019	Paydown		304,034	304,034	327,596	307,363		(3,329)		(3,329)		304,034				11,494	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2019	Paydown		702,752	702,752	659,619	679,709		23,044		23,044		702,752				23,312	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS		12/01/2019	Paydown		17,478	17,478	16,959	17,222		256		256		17,478				576	05/25/2033
31393D-VQ-1	FNR 0361A MZ - CMO/RMBS		12/01/2019	Paydown		1,066,166	1,066,166	1,006,365	1,033,105		33,061		33,061		1,066,166				34,540	08/25/2033
31393E-2C-2	FNR 0385D PZ - CMO/RMBS		12/01/2019	Paydown		975,873	975,873	850,528	925,579		50,295		50,295		975,873				23,661	09/25/2033
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		12/01/2019	Paydown		26,643	26,643	25,871	26,308		335		335		26,643				688	04/15/2033
31393T-S2-3	FNR 03109J PZ - CMO/RMBS		12/01/2019	Paydown		212,918	212,918	211,959	211,741		1,177		1,177		212,918				9,101	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2019	Paydown		188,195	188,195	176,913	182,927		5,268		5,268		188,195				5,735	07/15/2033
31393W-WZ-8	FHR 2638A CZ - CMO/RMBS		12/01/2019	Paydown		585,338	585,338	569,365	577,643		7,695		7,695		585,338				14,339	07/15/2033
31394H-R4-5	FHR 2663C ZP - CMO/RMBS		12/01/2019	Paydown		79,643	79,643	74,729	77,862		1,781		1,781		79,643				1,659	08/15/2033
31394K-CT-9	FHR 2690B TZ - CMO/RMBS		12/01/2019	Paydown		2,503,077	2,503,077	2,158,646	2,368,795		134,281		134,281		2,503,077				72,040	10/15/2033
31394K-D3-5	FHR 2690A VZ - CMO/RMBS		12/01/2019	Paydown		1,274,244	1,274,244	1,153,651	1,223,102		51,142		51,142		1,274,244				48,110	10/15/2033
31394K-N8-3	FHR 2686D KZ - CMO/RMBS		12/01/2019	Paydown		315,828	315,828	262,400	294,246		21,582		21,582		315,828				10,982	10/15/2033
31394M-NH-9	FHR 2716E VZ - CMO/RMBS		12/01/2019	Paydown		494,121	494,121	457,285	480,198		13,923		13,923		494,121				13,495	12/15/2033
31394R-VE-6	FHR 2758A KZ - CMO/RMBS		12/01/2019	Paydown		1,484,130	1,484,130	1,448,101	1,466,762		17,369		17,369		1,484,130				46,209	03/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395A-V4-4	FHR 2812B OG - CMO/RMBS		12/01/2019	Paydown		373,549	373,549	330,590	359,577		13,972		13,972		373,549				10,239	06/15/2034
31397A-FM-0	FHR 3198B LZ - CMO/RMBS		12/01/2019	Paydown		1,035,426	1,035,426	1,019,636	1,024,827		10,598		10,598		1,035,426				26,582	08/15/2036
31397U-6T-1	FNR 1162B NB - CMO/RMBS		12/01/2019	Paydown		192,259	192,259	197,546	193,470		(1,211)		(1,211)		192,259				4,270	07/25/2026
31398M-LJ-3	FNR 1024B B - CMO/RMBS		12/01/2019	Paydown		1,229,132	1,229,132	1,180,639	1,214,377		14,755		14,755		1,229,132				25,626	03/25/2025
31407N-B2-8	FN 835357 - RMBS		12/01/2019	Paydown		161,976	161,976	152,840	151,393		10,583		10,583		161,976				5,429	09/01/2035
31410K-C3-6	FN 889390 - RMBS		12/01/2019	Paydown		127,592	127,592	129,646	128,175		(583)		(583)		127,592				4,724	03/01/2023
31412U-H3-7	FN 935050 - RMBS		12/01/2019	Paydown		36,602	36,602	37,700	37,559		(958)		(958)		36,602				945	03/01/2039
31413Y-J7-7	FN 959386 - RMBS		12/01/2019	Paydown		76,826	76,826	79,046	77,497		(671)		(671)		76,826				2,756	12/01/2022
31413Y-L6-6	FN 959449 - RMBS		12/01/2019	Paydown		344,086	344,086	354,025	348,098		(4,012)		(4,012)		344,086				11,059	12/01/2022
31414P-4Z-9	FN 972540 - RMBS		12/01/2019	Paydown		3,856	3,856	3,965	3,953		(97)		(97)		3,856				114	02/01/2038
31416M-KD-5	FN AA3891 - RMBS		12/01/2019	Paydown		172	172	176	175		(3)		(3)		172				5	03/01/2039
31418C-4F-8	FN MA3521 - RMBS		12/01/2019	Paydown		1,032,837	1,032,837	1,066,162			(33,325)		(33,325)		1,032,837				12,958	11/01/2048
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE FD FIN COR		07/31/2019	JP MORGAN SECS INC., - FIXED INCOME		25,148,500	25,000,000	25,000,000	25,000,000						25,000,000		148,500	148,500	813,226	07/01/2020
392274-A8-9	GREATER ORLANDO AVIATION AUTH ORLANDO FL		10/01/2019	Maturity @ 100.00		10,780,000	10,780,000	10,780,000	10,780,000						10,780,000				375,467	10/01/2019
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV		08/01/2019	Call @ 100.00		555,000	555,000	566,674	561,860		(317)		(317)		561,543		(6,543)	(6,543)	30,062	09/01/2029
492279-AS-3	KERN CNTY CALIF PENSION OBLIG		08/15/2019	Maturity @ 100.00		15,625,000	15,625,000	2,750,469	14,921,724		703,276		703,276		15,625,000					08/15/2019
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV		05/24/2019	Call @ 100.00		535,000	535,000	535,000	535,000						535,000				16,582	07/01/2023
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV		11/26/2019	VARIOUS		4,632,006	4,520,000	4,520,000	4,520,000						4,520,000				265,456	09/01/2021
592646-5W-9	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		10/01/2019	Maturity @ 100.00		3,875,000	3,875,000	3,875,000	3,875,000						3,875,000				116,134	10/01/2019
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		04/01/2019	Call @ 100.00		295,000	295,000	295,000	295,000						295,000				8,522	04/01/2024
593464-AA-8	MIAMI FLA RENT REV		08/01/2019	VARIOUS		1,065,000	1,065,000	1,326,138	1,085,582		(20,582)		(20,582)		1,065,000				92,123	07/01/2019
64989K-FB-7	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		10/16/2019	Call @ 100.00		715,000	715,000	773,823	736,436		(3,469)		(3,469)		732,967		(17,967)	(17,967)	23,384	11/15/2023
650116-BE-5	NEW YORK TRANSN DEV CORP SPL FAC REV		03/05/2019	WELLS FARGO ADVISORS LLC		1,244,906	1,300,000	1,300,000	1,300,000						1,300,000		(55,094)	(55,094)	31,740	07/01/2029
650116-BF-2	NEW YORK TRANSN DEV CORP SPL FAC REV		03/05/2019	WELLS FARGO ADVISORS LLC		978,272	1,020,000	1,020,000	1,020,000						1,020,000		(41,728)	(41,728)	25,601	07/01/2030
65537Y-AE-0	NON-PROFIT PFD FDG TR I VAR STS		10/10/2019	Call @ 23.11		196,437	850,000	37,000	71,918		(41,394)		(41,394)		30,523		165,913	165,913		09/15/2037
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH REV		05/23/2019	Call @ 100.00		598,000	598,000	598,000	598,000						598,000				10,729	07/01/2021
73358W-AG-9	PORT AUTH N Y & N J		12/01/2019	Maturity @ 100.00		20,360,000	20,360,000	22,615,501	20,646,738		(286,738)		(286,738)		20,360,000				1,080,912	12/01/2019
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL		08/02/2019	Call @ 100.00		735,000	735,000	735,000	735,000						735,000				23,153	09/01/2025
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV		11/01/2019	Call @ 100.00		240,000	240,000	233,292	236,809		522		522		237,331		2,669	2,669	9,691	12/01/2023
873521-AT-5	TACOMA WASH LEASE REV		08/01/2019	Call @ 100.00		2,420,000	2,420,000	2,420,000	2,420,000						2,420,000				170,058	03/15/2022
875301-FA-6	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R		07/01/2019	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				62,250	07/01/2019
880591-EH-1	TENNESSEE VALLEY AUTHORITY		02/01/2019	BANK OF NEW YORK		927,485	750,000	741,615	743,100		34		34		743,134		184,351	184,351	14,875	09/15/2039
927063-CG-0	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		10/01/2019	Maturity @ 100.00		1,545,000	1,545,000	1,545,000	1,545,000						1,545,000				47,710	10/01/2019
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		03/25/2019	Call @ 100.00		185,000	185,000	184,428	184,738		10		10		184,748		252	252	328	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						132,835,499	132,988,274	120,041,204	130,103,378		842,399		842,399		132,092,956		635,538	635,538	4,213,701	XXX
000000-00-0	Cineworld Finance US Inc		04/01/2019	Redemption @ 100.00															28	02/28/2025
00036A-AB-1	AARP		03/28/2019	Morgan Stanley & Co		6,907,550	5,000,000	4,958,850	4,973,865		626		626		4,974,491		1,933,059	1,933,059	156,250	05/01/2031
001118@-AA-2	AES HAWAII, INC.		12/31/2019	Redemption @ 100.00		976,999	976,999	976,999	976,999						976,999				59,105	06/30/2022
001546-AU-4	AK STEEL CORP		08/01/2019	VARIOUS		1,431,773	1,730,000	1,596,483	1,752,117		343	153,743	(153,400)		1,598,717		(166,943)	(166,943)	83,447	03/15/2027
001546-AV-2	AK STEEL CORP		07/30/2019	VARIOUS		698,653	845,000	845,000	845,000						845,000		(146,348)	(146,348)	34,212	10/15/2025
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS INC		04/12/2019	Unknown		274,125	300,000	300,000	300,000						300,000		(25,875)	(25,875)	7,197	11/15/2026
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC	C	06/12/2019	MERRILL LYNCH PIERCE FENNER		45,250	50,000	50,000	50,000						50,000		(4,750)	(4,750)	1,778	05/15/2027
00206R-GF-3	AT&T INC		05/16/2019	CREDIT SUISSE SECURITIES		7,262,091	6,509,000	6,485,829	6,493,143		2,063		2,063		6,495,206		766,885	766,885	432,894	01/15/2022
00213M-AG-9	APX GROUP INC		04/12/2019	Unknown		723,056	735,000	794,719	765,288		(9,081)		(9,081)		756,206		(33,150)	(33,150)	23,737	12/01/2022
002824-BF-6	ABBOTT LABORATORIES		04/01/2019	Call @ 100.00															95,606	11/30/2026
00287Y-AM-1	ABBVIE INC		06/05/2019	GOLDMAN SACHS AND CO.		13,731,355	14,500,000	13,537,425	13,543,575		9,705		9,705		13,553,283		178,072	178,072	373,939	11/06/2042
00287Y-AT-6	ABBVIE INC		01/31/2019	Barclays Capital		4,965,350	5,000,000	5,000,000	5,000,000						5,000,000		(34,650)	(34,650)	27,778	05/14/2020
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	04/12/2019	Unknown		417,375	530,000	386,900	504,360		1,105	118,156	(117,051)		387,309		30,066	30,066	17,010	08/15/2026
007903-AX-5	ADVANCED MICRO DEVICES INC		04/12/2019	Unknown		1,173,375	1,050,000	672,000	802,409		14,722		14,722		817,131		356,244	356,244	51,844	08/15/2022
007903-BC-0	ADVANCED MICRO DEVICES INC		11/13/2019	VARIOUS		408,825	395,000	244,900	280,493		11,704		11,704		292,197		102,803	102,803	49,862	07/01/2024
00868P-AA-3	ADNA 01 A2 - CMBS	C	12/01/2019	VARIOUS		8,401,889	7,223,321	7,221,680	7,268,830						7,259,586		(36,265)	(36,265)	288,841	01/02/2025
009280-AK-7	AIRCASTLE LTD		07/15/2019	VARIOUS		912,929	900,000	900,000	900,000						900,000				47,773	12/01/2019

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
010392-FP-8	ALABAMA POWER CO		05/22/2019	Suntrust		6,516,625	6,180,000	6,138,841	6,141,324		309		309		6,141,633		374,991	374,991	237,690	01/02/2046
010392-FR-4	ALABAMA POWER CO		05/22/2019	Jefferies		4,410,474	4,593,000	4,358,160	4,362,112		1,696		1,696		4,363,808		46,666	46,666	81,666	12/01/2047
013716-AU-9	ALCAN INC.	C	12/06/2019	Susquehanna Fin. Grp.		1,358,000	1,000,000	988,070	991,673		328		328		992,002		365,998	365,998	60,399	12/15/2033
01877K-AC-7	ALLIANCE PIPELINE L.P.	C	03/07/2019	SEAPORT GROUP SECURITIES, LLC		9,988,150	9,030,000	9,419,963	9,146,463		(4,154)		(4,154)		9,142,309		845,841	845,841	137,220	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE L.P.		12/31/2019	Paydown		26,400	26,400	26,400	26,400						26,400				5,663	12/31/2025
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP		12/19/2019	VARIOUS		513,331	515,000	544,281	542,233		(840)		(840)		541,393		(28,061)	(28,061)	27,784	05/01/2025
019736-AD-9	ALLISON TRANSMISSION INC		05/13/2019	JP MORGAN SECS INC., - FIXED INCOME		498,125	500,000	500,000	500,000						500,000		(1,875)	(1,875)	15,556	10/01/2024
020039-AJ-2	ALLTEL CORPORATION		11/25/2019	CORPORATE REORGANIZATIONS		4,042,920	3,000,000	2,100,000	2,343,538		34,278		34,278		2,377,815		1,665,105	1,665,105	217,600	05/01/2029
02005N-BF-6	ALLY FINANCIAL INC		01/10/2019	CITIGROUP GLOBAL MARKETS INC.		5,195	5,000	4,874	4,903						4,904		292	292	43	11/20/2025
02154V-AA-9	ALTICE SA	C	09/19/2019	VARIOUS		1,014,838	995,000	959,733	962,501		4,566		4,566		967,066		32,752	32,752	82,420	05/15/2022
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		09/01/2019	Paydown		854,050	854,050	857,782	857,425		(1,702)		(1,702)		855,724		(1,674)	(1,674)	47,904	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2019	Paydown		404,685	404,685	407,530	407,382		(2,697)		(2,697)		404,685				16,423	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS		11/01/2019	Paydown		573,750	573,750	573,877	573,879		(129)		(129)		573,750				19,221	04/15/2031
02376U-AA-3	AMERICAN AIRLINES INC - ABS		08/01/2019	Paydown		249,117	249,117	249,573	249,521		(203)		(203)		249,319		(202)	(202)	11,049	07/15/2029
02377B-AB-2	AMERICAN AIRLINES INC - ABS		10/01/2019	Paydown		383,914	383,914	379,218	379,387		4,527		4,527		383,914				17,185	03/22/2029
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS - ABS		02/15/2019	Paydown		1,729,000	1,729,000	1,729,000	1,729,000						1,729,000					08/15/2023
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS		08/15/2019	Paydown		1,729,000	1,729,000	1,729,000	17,171,000						1,729,000				134,343	08/15/2023
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		04/12/2019	Unknown		798,525	780,000	780,000	780,000						780,000		18,525	18,525	18,712	05/15/2026
03040W-AR-6	AMERICAN WATER CAPITAL CORP		05/29/2019	Jefferies		1,815,925	1,900,000	1,894,167	1,894,474		100		100		1,894,574		(78,649)	(78,649)	53,438	09/01/2047
031162-AZ-3	AMGEN INC		02/01/2019	Maturity @ 100.00		5,000,000	5,000,000	5,691,700	5,008,299		(8,299)		(8,299)		5,000,000				142,500	02/01/2019
031162-BB-5	AMGEN INC		02/01/2019	Market Axess		2,237,664	2,200,000	2,499,684	2,256,143		(3,816)		(3,816)		2,252,326		(14,662)	(14,662)	37,400	03/15/2020
031162-BG-4	AMGEN INC		02/01/2019	CITIGROUP GLOBAL MARKETS, INC		4,328,540	4,250,000	4,563,905	4,357,993		(3,931)		(3,931)		4,354,063		(25,523)	(25,523)	22,265	06/15/2021
031652-BG-4	AMKOR TECHNOLOGY INC		04/10/2019	VARIOUS		701,295	690,000	710,136	694,238		(1,440)		(1,440)		692,798		2,998	2,998	28,043	10/01/2022
035240-AD-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/22/2019	VARIOUS		21,007,655	20,580,000	21,555,130	21,178,527		(37,848)		(37,848)		21,140,680		(432,580)	(432,580)	812,305	01/15/2022
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/23/2019	VARIOUS		11,116,530	9,000,000	9,809,674	9,748,396		(12,484)		(12,484)		9,735,886		1,380,644	1,380,644	463,198	08/15/2033
03634H-11-8	ANR RTS		02/01/2019	Adjustment																03/31/2023
037411-AP-0	APACHE CORP		07/01/2019	Maturity @ 100.00		4,000,000	4,000,000	4,634,280	4,036,943		(36,943)		(36,943)		4,000,000				305,000	07/01/2019
038522-AQ-1	ARAMARK SERVICES INC		04/10/2019	JEFFERIES & COMPANY, INC.		200,500	200,000	200,000	200,000						200,000		500	500	6,972	02/01/2028
039483-BB-7	ARCHER-DANIELS-MIDLAND CO		02/01/2019	NATIONAL FINANCIAL SERVICES CO		11,344,190	11,000,000	12,449,580	11,420,477		(15,626)		(15,626)		11,404,852		(60,662)	(60,662)	205,288	03/01/2021
03969A-AJ-9	ARDAGH PACKAGING FINANCE PLC	C	08/09/2019	VARIOUS		769,697	730,000	762,850	752,279		(2,189)		(2,189)		750,090		(20,090)	(20,090)	79,244	05/15/2024
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC	C	09/10/2019	MORGAN STANLEY CO		948,375	900,000	933,750			(600)		(600)		933,150		15,225	15,225	31,050	02/15/2025
04248N-AA-1	ARMYHW 051 1A - ABS		12/15/2019	Paydown		287,570	287,570	331,364	328,054		(40,060)		(40,060)		287,570				9,417	06/15/2050
042856-AA-2	ARRW 181 A1 - CMO/RMBS		12/01/2019	Paydown		1,316,836	1,316,836	1,306,137	1,306,065		10,771		10,771		1,316,836				28,836	04/27/2048
042858-AC-4	ARRW 192 A3 - CMO/RMBS		12/01/2019	Paydown		659,361	659,361	659,347			14		14		659,361				8,786	04/26/2049
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC		04/12/2019	Unknown		1,928,906	1,875,000	1,875,000	1,875,000						1,875,000		53,906	53,906	36,563	12/15/2024
051154-AA-0	AUGUSTA FUNDING LTD	C	04/12/2019	Unknown		13,444,676	10,000,000	9,443,100	9,701,251		8,305		8,305		9,709,557		3,735,119	3,735,119	408,542	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD II	C	04/12/2019	Unknown		14,226,853	10,000,000	9,481,900	9,663,353		6,263		6,263		9,669,616		4,557,238	4,557,238	413,000	04/15/2030
05364C-AE-2	AVERY 7 B - CDO	C	06/28/2019	Paydown		15,000,000	15,000,000	14,947,500	15,000,160		(160)		(160)		15,000,000				510,650	01/18/2028
053773-AV-9	AVIS BUDGET CAR RENTAL LLC		10/01/2019	VARIOUS		800,220	785,000	769,300	774,561		1,320		1,320		775,880		15,761	15,761	45,346	04/01/2023
05377R-BX-1	AESOP 151 A - ABS		06/11/2019	CREDIT SUISSE SECURITIES (USA)		4,997,461	5,000,000	4,999,041	4,999,706		97		97		4,999,803		(2,342)	(2,342)	60,069	07/20/2021
05377R-CA-0	AESOP 152 A - ABS		06/11/2019	BNY/SUNTRUST CAPITAL MARKETS		6,228,891	6,225,000	6,202,629	6,216,498		2,131		2,131		6,218,630		10,261	10,261	78,675	12/20/2021
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		06/03/2019	Maturity @ 100.00		45,270,000	45,270,000	50,068,638	45,535,121		(265,121)		(265,121)		45,270,000				1,442,981	06/01/2019
055451-AH-1	BHP BILLITON FINANCE (USA) LTD	C	04/01/2019	Maturity @ 100.00		8,280,000	8,280,000	9,879,034	8,332,908		(52,908)		(52,908)		8,280,000				269,100	04/01/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC	C	12/01/2019	Maturity @ 100.00		34,100,000	34,100,000	34,008,612	34,098,242		1,758		1,758		34,100,000				809,875	03/10/2019
055778-AG-5	BURLINGTON N SANTA FE RAILWAY A - ABS		09/01/2019	Redemption @ 100.00		334,469	334,469	334,469	334,495		(5)		(5)		334,490		(21)	(21)	27,136	02/26/2021
055778-AH-3	BURLINGTON N SANTA FE RAILWAY B		09/01/2019	Redemption @ 100.00		321,907	321,907	321,907	321,907						321,907				26,117	02/26/2021
055778-AJ-9	BURLINGTON N SANTA FE RAILWAY C		09/01/2019	Redemption @ 100.00		102,870	102,870	102,870	102,870						102,870				8,132	02/26/2021
055778-AK-6	BURLINGTON N SANTA FE RAILWAY D		09/01/2019	Redemption @ 100.00		100,539	100,539	100,539	100,539						100,539				8,157	02/26/2021
055778-AM-2	BURLINGTON N SANTA FE RAILWAY E		09/01/2019	VARIOUS		43,624	43,648	43,648	43,648						43,648		(24)	(24)	3,563	02/26/2021

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
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS		09/01/2019	Redemption @ 100.00		104,172	104,172	104,172	104,172						104,172				6,497	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS		09/01/2019	Redemption @ 100.00		49,022	49,022	49,022	49,022						49,022				3,057	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS		12/01/2019	Redemption @ 100.00		199,153	199,153	199,153	199,153						199,153				12,421	05/05/2026
06051G-FD-6	BANK OF AMERICA CORP		04/01/2019	Maturity @ 100.00		24,000,000	24,000,000	24,039,180	24,002,186		(2,186)		(2,186)		24,000,000				318,000	04/01/2019
06051G-FN-4	BANK OF AMERICA CORP		02/01/2019	WELLS FARGO		4,961,550	5,000,000	4,989,450	4,997,185		176		176		4,997,361		(35,811)	(35,811)	31,250	04/21/2020
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)		05/15/2019	Maturity @ 100.00		19,875,000	19,875,000	23,179,225	20,037,678		(162,678)		(162,678)		19,875,000				541,594	05/15/2019
07274N-BD-4	BAYER US FINANCE II LLC	C	05/15/2019	RBC CAPITAL MARKETS		4,143,327	5,385,000	4,237,672	4,244,141		9,598		9,598		4,253,739		(110,413)	(110,413)	162,627	07/15/2042
07274N-BF-9	BAYER US FINANCE II LLC	C	05/15/2019	RBC CAPITAL MARKETS		10,168,753	11,575,000	10,394,119	10,401,025		8,743		8,743		10,409,768		(241,015)	(241,015)	427,246	07/15/2044
073730-AB-9	BEAM INC	C	02/27/2019	Morgan Stanley & Co		2,277,480	2,000,000	2,020,973	2,010,220		(273)		(273)		2,009,947		267,533	267,533	98,875	01/15/2023
073905-CR-0	BS 891 E - CMO/RMBS		04/01/2019	Paydown																02/01/2019
079868-AA-3	BELLSOUTH TELECOMMUNICATIONS, LLC - ABS		04/01/2019	Paydown		2,038,961	2,038,961	1,788,556	2,039,510		(549)		(549)		2,038,961					01/02/2020
081437-AK-1	BEMIS COMPANY INC	C	08/01/2019	Maturity @ 100.00		37,000,000	37,000,000	39,619,810	37,198,049		(198,049)		(198,049)		37,000,000				2,553,000	08/01/2019
08949L-AA-8	BIG RIVER STEEL LLC		04/12/2019	Unknown		1,567,500	1,500,000	1,500,000	1,500,000						1,500,000		67,500	67,500	66,760	09/01/2025
095370-AB-8	BLUE CUBE SPINCO INC		01/17/2019	GOLDMAN		340,838	305,000	305,000	305,000						305,000		35,838	35,838	8,013	10/15/2023
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		05/01/2019	Paydown		124,233	124,351	128,743	127,061		(1,379)		(1,379)		125,683		(1,450)	(1,450)	2,433	01/11/2023
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		12/11/2019	Paydown		254,117	254,117	263,526	259,654		(5,607)		(5,607)		254,117				4,401	01/11/2023
09626U-AN-8	BLUEM 131R A2R - CDO		05/03/2019	Call @ 100.00		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				694,790	01/22/2029
097014-AL-8	BOEING CAPITAL CORP		10/28/2019	VARIOUS		10,026,900	10,000,000	10,930,800	10,104,090		(88,880)		(88,880)		10,015,210		11,690	11,690	413,861	10/27/2019
097023-AW-5	BOEING CO		03/15/2019	Maturity @ 100.00		11,200,000	11,200,000	12,433,596	11,231,933		(31,933)		(31,933)		11,200,000				336,000	03/15/2019
097023-AZ-8	BOEING CO		06/05/2019	MORGAN STANLEY CO		8,540,973	8,415,000	8,688,656	8,452,633		(14,278)		(14,278)		8,438,356		102,617	102,617	332,743	02/15/2020
097023-BJ-3	BOEING CO		03/15/2019	WELLS FARGO		9,190,560	9,600,000	9,394,656	9,424,269		5,540		5,540		9,429,809		(239,249)	(239,249)	132,000	03/01/2025
097023-BK-0	BOEING CO		03/28/2019	NATIONAL FINANCIAL SERVICES CO		4,627,550	5,000,000	5,011,300	5,010,479		(127)		(127)		5,010,352		(382,802)	(382,802)	96,250	03/01/2035
09739D-AC-4	BOISE CASCADE CO		04/12/2019	Unknown		987,500	1,000,000	1,000,000	1,000,000						1,000,000		(12,500)	(12,500)	34,531	09/01/2024
097751-BJ-9	BOMBARDIER INC	C	04/12/2019	Unknown		1,133,438	1,125,000	788,625	904,959		13,008		13,008		917,968		215,470	215,470	33,188	10/15/2022
109043-AG-4	BRIGGS & STRATTON CORP		05/03/2019	VARIOUS		1,088,813	1,050,000	1,050,000	1,050,000						1,050,000		38,813	38,813	28,474	12/15/2020
11283W-AA-2	BROOKFIELD RESIDENTIAL PROPERTIES INC	C	10/02/2019	VARIOUS		635,572	635,000	635,000	635,000						635,000		572	572	32,732	12/15/2020
113804-AA-6	BROOKLYN NAVY YARD COGENERATION LP		02/21/2019	VARIOUS		1,950,124	1,883,400	1,839,989	1,875,384		259		259		1,875,643		7,757	7,757	118,353	10/01/2020
117043-AE-9	BRUNSWICK CORP		01/30/2019	HILLTOP SECURITIES		5,300,000	5,000,000	4,689,150	4,893,367		1,945		1,945		4,895,312		404,688	404,688	153,646	09/01/2023
117043-AG-4	BRUNSWICK CORP		02/05/2019	Stifel Nicolaus & Co.		7,618,590	7,000,000	6,985,100	6,993,722		544		544		6,994,266		624,324	624,324	257,688	08/01/2027
12189Z-WQ-1	BNSF RAILWAY CO		01/24/2019	Stifel Nicolaus & Co.		11,589,300	10,000,000	11,397,910	10,354,778		(6,254)		(6,254)		10,348,524		1,240,776	1,240,776	364,583	02/25/2022
12189P-AM-4	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		04/01/2019	Paydown		175,568	175,567	175,567	175,573						175,573		(6)	(6)	9,708	01/15/2021
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP		10/01/2019	Maturity @ 100.00		10,000,000	10,000,000	9,982,500	9,998,710		1,290		1,290		10,000,000				470,000	10/01/2019
124857-AT-0	CBS CORP		03/08/2019	CREDIT SUISSE SECURITIES		1,894,498	2,029,000	1,990,692	1,995,098		647		647		1,995,745		(101,247)	(101,247)	39,375	02/15/2028
1248EP-BD-4	CCO HOLDINGS LLC		11/06/2019	Unknown		1,018,750	1,000,000	1,000,000	1,000,000						1,000,000		18,750	18,750	67,882	09/01/2023
1248EP-BX-0	CCO HOLDINGS LLC		12/03/2019	VARIOUS		1,571,250	1,500,000	1,500,000	1,500,000						1,500,000		71,250	71,250	96,736	02/01/2028
12508E-AG-6	CDK GLOBAL INC		04/12/2019	Unknown		163,138	155,000	155,000	155,000						155,000		8,138	8,138	2,960	06/15/2026
12516U-AD-7	CEMEX FINANCE LLC	C	04/12/2019	Unknown		1,541,250	1,500,000	1,485,000	1,489,579		578		578		1,490,157		51,093	51,093	47,750	04/01/2024
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC		12/31/2019	Redemption @ 100.00		178,869	178,869	178,869	178,869						178,869				10,318	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC		12/31/2019	Redemption @ 100.00		434,468	434,468	434,468	434,468						434,468				21,142	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC		12/31/2019	Redemption @ 100.00		359,357	359,357	359,357	359,357						359,357				15,196	06/30/2041
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		12/04/2019	CANTOR FITZGERALD & CO. INC.		794,820	1,019,000	748,732	458,550	346,559	53,243		399,801		858,351		(63,531)	(63,531)	94,381	02/01/2022
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS, INC		04/12/2019	VARIOUS		1,829,789	1,915,000	1,867,806	1,926,145		(94)	61,863	(61,956)		1,864,189		(34,399)	(34,399)	61,087	03/31/2023
12545C-AD-2	CWHL 0710 A4 - CMO/RMBS		12/01/2019	Paydown		274,664	337,683	236,848	211,811		62,852		62,852		274,664				11,661	07/25/2037
12591K-AC-9	COMM 13CR12 ASB - CMBS		12/01/2019	Paydown		2,666,837	2,666,837	2,746,688	2,692,925		(26,089)		(26,089)		2,666,837				54,508	10/15/2046
126408-GT-4	CSX CORP		10/10/2019	VARIOUS		7,132,665	7,000,000	6,607,020	6,912,751		36,669		36,669		6,949,420		50,580	50,580	380,154	10/30/2020
12647G-AX-6	CSMC 13IVR4 A11 - CMO/RMBS		12/01/2019	Paydown		379,815	379,815	380,409	380,068		(252)		(252)		379,815				9,329	07/27/2043
12654T-AA-8	CNX MIDSTREAM PARTNERS LP		01/31/2019	WELLS FARGO SECURITIES		985,000	1,000,000	950,000	950,000		574		574		950,574		34,426	34,426	25,097	03/15/2026
12655C-AD-8	CPS 18C D - ABS		03/04/2019	CREDIT SUISSE SECURITIES		3,543,203	3,500,000	3,526,250	3,526,023		(742)		(742)		3,525,281		17,922	17,922	34,222	06/17/2024
126650-AW-0	CVSPAS 041 CTF - ABS		12/10/2019	Paydown		933,428	933,428	923,655	928,652		4,776		4,776		933,428				27,426	01/11/2027
126650-AY-6	CVSPAS 05 CTF - ABS		04/12/2019	VARIOUS		6,426,007	5,941,833	5,941,833	5,941,869		1,158		1,158		5,943,026		482,980	482,980	115,301	10/10/2027
12667F-6C-4	CWALT 05J2 1A7 - CMO/RMBS		04/01/2019	VARIOUS		5,056,459	5,059,514	4,730,309	4,515,461		10,468		10,468		4,525,930		530,529	530,529	89,761	04/25/2035
126694-JT-6	CWHL 0524 A3 - CMO/RMBS		12/01/2019	Paydown		759,477	834,490	765,373	711,995		47,481		47,481		759,477				27,179	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS		12/01/2019	Paydown		432,961	540,294	505,258	465,242		(32,281)		(32,281)		432,961				15,920	01/25/2036
126694-W4-6	CWHL 069 A3 - CMO/RMBS		12/01/2019	Paydown		423,723	585,779	504,097	472,276		(48,553)		(48,553)		423,723				21,807	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-W7-9	CWHL 069 A6 - CMO/RMBS		12/01/2019	Paydown		516,228	713,663	605,047	575,483		(59,255)		(59,255)		516,228				26,568	05/25/2036
126694-X5-2	CWHL 069 A12 - CMO/RMBS		12/01/2019	Paydown		257,058	355,371	301,286	286,564		(29,506)		(29,506)		257,058				13,230	05/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS		12/01/2019	Paydown		403,397	403,398	388,648	395,359		8,039		8,039		403,397				17,460	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS		12/01/2019	Paydown		306,439	306,439	295,711	282,559		23,879		23,879		306,439				14,241	09/25/2035
126948-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A		12/10/2019	VARIOUS		385,641	338,480	331,755			52,748		52,748		384,503		1,138	1,138	5,576	09/10/2031
12805P-AE-6	CAI 181 A - ABS	C	12/25/2019	Paydown		1,000,000	1,000,000	999,689	999,711		289		289		1,000,000				24,050	02/25/2043
12806*-AH-4	CAITHNESS LONG ISLAND, LLC		08/01/2019	Redemption @ 100.00		449,923	449,923	449,923	449,923						449,923				30,731	01/15/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO		03/20/2019	MARKETAXESS CORPORATION		6,926,550	5,000,000	5,000,000	5,000,000						5,000,000		1,926,550	1,926,550	220,244	09/15/2028
131347-CK-0	CALPINE CORP		04/12/2019	Unknown		250,938	250,000	250,000	250,000						250,000		938	938	4,776	06/01/2026
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC		05/01/2019	Call @ 100.00		110,000	110,000	124,315	124,246		(48)		(48)		124,199		(14,199)	(14,199)	34	10/01/2050
134011-AJ-4	CAMP PENDLETON AND QUANTICO HOUSING LLC		09/17/2019	Call @ 100.00		115,000	115,000	129,966	129,894		(146)		(146)		129,741		(14,741)	(14,741)	3,222	10/01/2050
134429-AT-6	CAMPBELL SOUP CO		02/15/2019	Maturity @ 100.00		36,601,000	36,601,000	39,736,473	36,654,641		(53,641)		(53,641)		36,601,000				823,523	02/15/2019
14041N-ER-8	COMET 143A A - ABS		04/01/2019	VARIOUS		12,000,000	12,000,000	12,036,563	12,013,183		(13,183)		(13,183)		12,000,000				84,034	01/18/2022
14149Y-AZ-1	CARDINAL HEALTH INC		07/30/2019	Barclays Capital		12,990,380	13,000,000	12,975,690	12,995,635		2,913		2,913		12,998,548		(8,168)	(8,168)	221,867	11/15/2019
146900-AM-7	CASCADES INC	C	12/20/2019	Call @ 101.38		461,256	455,000	457,275	455,852		(442)		(442)		455,411		5,846	5,846	36,217	07/15/2022
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC		05/17/2019	VARIOUS		795,975	795,000	795,000	795,000						795,000		975	975	31,913	01/15/2026
149123-CB-5	CATERPILLAR INC.		05/09/2019	BARCLAYS CAPITAL INC FIXED INC		4,879,682	4,850,000	4,408,505	4,436,976		3,731		3,731		4,440,707		438,975	438,975	135,772	08/15/2042
14912L-4E-8	CATERPILLAR FINANCIAL SERVICES CORP		02/15/2019	Maturity @ 100.00		36,000,000	36,000,000	37,920,880	36,031,539		(31,539)		(31,539)		36,000,000				1,287,000	02/15/2019
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2019	Paydown		107,361	107,365	107,604	107,612		(246)		(246)		107,365		(5)	(5)	3,982	06/22/2047
15138A-AA-8	CENTENNIAL RESOURCE PRODUCTION LLC		11/20/2019	MARKETAXESS CORPORATION		283,980	300,000	300,000	300,000						300,000		(16,020)	(16,020)	21,814	01/15/2026
156700-BA-3	CENTURYLINK INC		04/12/2019	Unknown		295,281	275,000	275,000	275,000						275,000		20,281	20,281	10,943	04/01/2024
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		04/12/2019	VARIOUS		1,719,713	1,750,000	1,750,000	1,750,000						1,750,000		(30,288)	(30,288)	53,461	03/01/2025
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL		04/12/2019	Unknown		344,025	330,000	330,000	330,000						330,000		14,025	14,025	9,630	04/01/2026
16162Y-AE-5	CHASE 06S4 A5 - CMO/RMBS		12/01/2019	Paydown		340,153	340,153	254,326	230,266		109,887		109,887		340,153				11,638	12/25/2036
165167-CZ-8	CHESAPEAKE ENERGY CORP		12/19/2019	CORPORATE REORGANIZATIONS		824,600	1,330,000	1,261,938	1,266,485		5,116		5,116		1,271,601		(447,001)	(447,001)	107,582	06/15/2027
167885-A*-3	CHICAGO PARKING METERS, LLC		01/30/2019	Redemption @ 100.00		26,600,000	26,600,000	26,600,000	26,600,000						26,600,000				1,984,923	07/15/2024
17025A-AL-6	CWHL 0617 A11 - CMO/RMBS		12/01/2019	Paydown		222,486	297,363	152,001	162,727		59,752		59,752		222,486				13,042	12/25/2036
17252M-AG-5	CINTAS CORP NO. 2		01/29/2019	VARIOUS		4,768,020	4,000,000	4,250,480	4,194,901		(340)		(340)		4,194,553		573,467	573,467	112,921	08/15/2036
172967-KA-8	CITIGROUP INC		09/05/2019	MUFG SECURITIES AMERICAS INC.		4,392,120	4,000,000	3,875,680	3,876,362		8,145		8,145		3,884,506		507,614	507,614	168,111	09/29/2027
17321J-AE-4	CGCMT 13GC15 AAB - CMBS		12/01/2019	Paydown		1,389,777	1,389,777	1,431,437	1,402,983		(13,206)		(13,206)		1,389,777				30,696	09/12/2046
17322N-AA-2	CMLTI 14J1 A1 - CMO/RMBS		12/01/2019	Paydown		3,401,800	3,401,800	3,417,064	3,412,803		(11,003)		(11,003)		3,401,800				82,667	05/25/2044
17323E-AD-5	CMLTI 14J2 A1 - CMO/RMBS		12/01/2019	Paydown		2,019,432	2,019,432	2,036,944	2,031,715		(12,283)		(12,283)		2,019,432				49,996	11/25/2044
177342-AP-7	FRONTIER COMMUNICATIONS CORP		01/04/2019	JP MORGAN CHASE BANK/HSBCSI		2,585,000	5,500,000	2,310,000	2,310,000		266		266		2,310,266		274,734	274,734	104,477	10/01/2046
18539U-AA-3	CLEARWAY ENERGY OPERATING LLC		10/03/2019	Unknown		855,000	855,000	855,000	855,000						855,000				49,353	10/15/2025
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC		10/30/2019	Stifel Nicolaus & Co.		461,500	450,000	450,000							450,000		11,500	11,500	14,088	10/15/2025
18683K-AM-3	CLIFFS NATURAL RESOURCES INC		05/13/2019	VARIOUS		1,143,488	1,179,000	1,138,478	1,144,543		1,515		1,515		1,146,058		(2,570)	(2,570)	59,607	03/01/2025
189158-AA-2	CLOVER US BLOCKER LLC		12/31/2019	Paydown		27,942	27,942	27,942	1,059						27,942				1,202	12/31/2037
191219-AP-9	COCA-COLA ENTERPRISES INC.		01/23/2019	MUFG SECURITIES AMERICAS INC.		12,198,836	10,555,000	10,764,150	10,609,980		(265)		(265)		10,609,715		1,589,121	1,589,121	433,635	02/01/2022
191219-AX-2	COCA-COLA ENTERPRISES INC.		06/04/2019	AMHERST SEC DTC&MBS		5,058,384	3,638,000	3,857,481	3,814,315		(2,096)		(2,096)		3,812,219		1,246,165	1,246,165	156,404	10/15/2036
192108-BB-3	COEUR MINING INC		06/25/2019	VARIOUS		966,875	1,000,000	1,000,000	1,000,000						1,000,000		(33,125)	(33,125)	30,395	06/01/2024
20030N-AZ-4	COMCAST CORP		12/01/2019	Maturity @ 100.00		9,000,000	9,000,000	8,978,670	8,998,645		1,355		1,355		9,000,000				513,000	07/01/2019
20030N-BM-2	COMCAST CORP		12/06/2019	US BANCORP INVESTMENTS INC.		1,151,290	1,000,000	1,075,000	1,066,537		(3,142)		(3,142)		1,063,394		87,896	87,896	55,417	08/15/2034
201723-AL-7	COMMERCIAL METALS CO		04/12/2019	Unknown		321,750	330,000	330,313	330,275		(7)		(7)		330,268		(8,518)	(8,518)	13,155	07/15/2027
201736-AC-9	CMLBC 01CMB1 A3 - CMBS		12/01/2019	Paydown		1,456,468	1,456,468	1,456,323	1,451,312		5,156		5,156		1,456,468				106,779	06/20/2031
20337Y-AA-5	COMMSCOPE INC		09/09/2019	Bank of America Securities		425,980	472,000	472,000	472,000						472,000		(46,020)	(46,020)	20,925	06/15/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		11/14/2019	Bank of America Securities		259,125	300,000	300,000	300,000						300,000		(40,875)	(40,875)	17,625	03/15/2027
206786-AA-3	CONDUENT FINANCE INC		04/12/2019	Unknown		840,000	750,000	740,040	742,272		265		265		742,537		97,463	97,463	25,594	12/15/2024

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
207597-EL-5	CONNECTICUT LIGHT AND POWER CO		06/01/2019	WELLS FARGO SECURITIES LLC		12,535,800	12,000,000	12,040,489	12,040,477		74		74		12,040,551		495,249	495,249	320,000	04/01/2048
209111-ED-1	CONSOLIDATED EDISON COMPANY OF NEW YORK,		05/13/2019	RBC CAPITAL MARKETS		1,125,360	1,000,000	863,240	903,850		1,555		1,555		905,405		219,955	219,955	21,250	06/15/2033
212015-AH-4	CONTINENTAL RESOURCES INC		09/01/2019	VARIOUS		314,599	312,000	312,000	312,000						312,000				12,891	09/15/2022
21870L-AA-4	CORE 15CALW A - CMBS		11/01/2019	Paydown		18,973,426	18,973,426	19,375,500	19,182,936		(209,510)		(209,510)		18,973,426				945,691	02/10/2034
21870L-AJ-5	CORE 15CALW C - CMBS		10/10/2019	Paydown		11,940,000	11,940,000	12,092,515	12,014,015		(74,015)		(74,015)		11,940,000				760,301	02/10/2034
219350-AU-9	CORNING INC		12/18/2019	VARIOUS		17,264,653	17,000,000	17,580,630	17,115,573		(67,788)		(67,788)		17,047,785		(47,785)	(47,785)	1,234,007	08/15/2020
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC		08/01/2019	Redemption @ 100.00		30,334	30,334	30,334	30,334						30,334				1,211	07/01/2050
221644-AA-5	COTT HOLDINGS INC	C	04/12/2019	Unknown		505,000	500,000	497,500	497,789		113		113		497,902		7,099	7,099	14,590	04/01/2025
222070-AB-0	COTY INC	C	04/12/2019	Unknown		241,938	245,000	245,000	245,000						245,000		(3,063)	(3,063)	7,830	04/15/2026
224044-AG-2	COX COMMUNICATIONS, INC.		11/06/2019	Unknown		20,519,789	16,750,000	16,586,605	16,677,146		7,412		7,412		16,684,559		3,835,230	3,835,230	1,138,826	06/15/2025
224044-CJ-4	COX COMMUNICATIONS INC		03/28/2019	MARKETAXESS CORPORATION		2,945,442	3,002,000	2,993,174	2,994,379		253		253		2,994,632		(49,190)	(49,190)	65,961	08/15/2027
22541Q-BT-8	CSFB 0311 A32 - CMO/RMBS		12/01/2019	Paydown		77,517	77,517	78,196	77,320		198		198		77,517				860	06/25/2033
22546Q-AN-7	CREDIT SUISSE AG (NEW YORK BRANCH)	C	05/28/2019	Maturity @ 100.00		5,000,000	5,000,000	4,989,700	4,999,135		865		865		5,000,000				57,500	05/28/2019
228187-AB-6	CROWN AMERICAS LLC		05/08/2019	BONY/TORONTO DOMINION SECURITI		759,375	750,000	750,000	750,000						750,000		9,375	9,375	27,609	02/01/2026
22822R-BF-6	CROCAS 181 C - ABS		11/06/2019	Unknown		15,376,778	14,941,000	14,960,274	14,959,265		(3,181)		(3,181)		14,956,084		420,694	420,694	495,593	07/15/2043
23311V-AG-2	DCP MIDSTREAM OPERATING LP		01/08/2019	CITIGROUP GLOBAL MARKETS INC.		1,518,750	1,500,000	1,500,000	1,500,000						1,500,000		18,750	18,750	38,745	07/15/2025
23317*-AA-8	DD SOUTH 4 LC		12/26/2019	Redemption @ 100.00		99,554	99,554	100,863			(46)		(46)		100,186		(632)	(632)	1,080	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV		12/05/2019	Redemption @ 100.00		162,213	162,213	161,716	532,716		5		5		161,721		491	491	2,659	09/05/2033
233331-AT-4	DTE ENERGY CO		12/01/2019	Maturity @ 100.00		5,000,000	5,000,000	4,994,100	4,998,900		1,100		1,100		5,000,000				120,000	12/01/2019
23343C-AG-6	DTAOT 183 D - ABS		03/04/2019	Societe Generale		3,038,906	3,000,000	2,993,906	2,993,946		170		170		2,994,116		44,790	44,790	27,933	07/15/2024
23343D-AG-4	DTAOT 182 D - ABS		03/04/2019	RBC CAPITAL MARKETS		4,099,352	4,055,000	4,072,107	4,071,841		(869)		(869)		4,070,972		28,380	28,380	37,396	03/15/2024
23371D-AA-2	DAE FUNDING LLC		02/01/2019	MERRILL LYNCH INTERNATIONAL LONDON		676,780	685,000	685,000	685,000						685,000		(8,220)	(8,220)	15,413	08/01/2022
23371D-AB-0	DAE FUNDING LLC		02/05/2019	MORGAN STANLEY AND CO. INTERNATIONAL PLC		682,838	695,000	695,000	695,000						695,000		(12,163)	(12,163)	17,375	08/01/2024
233851-AR-5	DAIMLER FINANCE NORTH AMERICA LLC	C	07/31/2019	Maturity @ 100.00		4,000,000	4,000,000	3,909,120	3,990,249		9,751		9,751		4,000,000				90,000	07/31/2019
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC	C	07/29/2019	BNP PARIBAS SECURITIES BOND		5,941,740	6,000,000	5,997,720	5,998,831		265		265		5,999,097		(57,357)	(57,357)	128,333	07/06/2021
235825-AD-8	DANA HOLDING CORP		11/22/2019	VARIOUS		709,770	695,000	695,000	695,000						695,000		(2,610)	(2,610)	67,072	09/15/2023
237266-AG-6	DARLING INTERNATIONAL INC		04/03/2019	CORPORATE REORGANIZATIONS		722,858	712,000	712,000	712,000						712,000		10,858	10,858	27,427	01/15/2022
239753-BC-9	TARGET CORP		11/06/2019	Unknown		12,036,142	11,500,000	11,608,375	11,515,796		(8,757)		(8,757)		11,507,038		529,103	529,103	1,529,939	07/01/2020
25156P-AN-3	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	07/08/2019	Maturity @ 100.00		6,074,000	6,074,000	6,768,926	6,122,108		(48,108)		(48,108)		6,074,000				364,440	07/08/2019
253651-AC-7	DIEBOLD INC		02/14/2019	BARCLAYS CAPITAL INC FIXED INC		628,000	800,000	572,000	572,337		142		142		572,479		55,521	55,521	23,422	04/15/2024
25389J-AJ-5	DIGITAL REALTY TRUST LP		07/17/2019	VARIOUS		13,947,510	13,403,000	14,496,417	13,955,222		(149,014)		(149,014)		13,806,208		(403,208)	(403,208)	1,134,801	03/15/2021
25401Q-AC-5	DIGNITY HEALTH		11/01/2019	Maturity @ 100.00		2,820,000	2,820,000	2,820,000	2,820,000						2,820,000				74,363	11/01/2019
25468Q-BT-1	DCENT 162 A - ABS		04/01/2019	VARIOUS		10,000,000	10,000,000	10,060,547	10,014,232		(14,232)		(14,232)		10,000,000				73,939	09/15/2021
254687-FE-1	WALT DISNEY CO		09/18/2019	CORPORATE REORGANIZATIONS		19,986,645	10,500,000	10,290,666	10,294,686		(1,098)		(1,098)		10,293,589		9,693,056	9,693,056	1,121,969	10/17/2096
25468P-CK-0	WALT DISNEY CO		03/15/2019	Maturity @ 100.00		29,000,000	29,000,000	28,970,780	28,999,699		301		301		29,000,000				797,500	03/15/2019
25468P-DB-9	WALT DISNEY CO		05/29/2019	CREDIT SUISSE SECURITIES		5,379,950	5,000,000	4,878,900	4,879,903		1,101		1,101		4,881,004		498,946	498,946	103,125	06/01/2044
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC		02/01/2019	Barclays Capital		5,064,650	5,000,000	5,923,250	5,084,998		(11,376)		(11,376)		5,073,622		(8,972)	(8,972)	129,688	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS LLC		06/17/2019	VARIOUS		24,088,440	23,500,000	27,006,700	24,162,111		(215,350)		(215,350)		23,946,761		(446,761)	(446,761)	1,244,449	06/01/2020
25470X-AE-5	DISH DBS CORP		09/20/2019	VARIOUS		1,272,261	1,235,000	1,259,750	1,254,362		(6,058)		(6,058)		1,248,304		23,957	23,957	38,551	06/01/2021
25470X-AW-5	DISH DBS CORP		11/06/2019	Unknown		3,232,075	3,220,000	3,383,799	3,350,698		(16,473)		(16,473)		3,334,225		(102,150)	(102,150)	184,446	11/15/2024
256677-AF-2	DOLLAR GENERAL CORP		03/05/2019	BNP PARIBAS SEC SVCS		6,503,120	6,500,000	6,493,435	6,494,385		174		174		6,494,559		8,561	8,561	93,844	05/01/2028
260543-CC-5	DOW CHEMICAL CO		06/14/2019	VARIOUS		25,948,849	25,250,000	26,137,895	25,506,375		(76,212)		(76,212)		25,430,164		(180,164)	(180,164)	1,336,762	11/15/2020
260543-CF-8	DOW CHEMICAL CO		11/06/2019	VARIOUS		3,127,231	3,000,000	3,174,180	3,067,511		(21,539)		(21,539)		3,045,973		(45,973)	(45,973)	249,950	11/15/2021
263534-CB-3	E I DU PONT DE NEMOURS AND CO		04/22/2019	VARIOUS		20,350,941	20,000,000	19,754,400	19,940,330		8,695		8,695		19,949,026		50,974	50,974	908,789	01/15/2021
263534-CE-7	E I DU PONT DE NEMOURS AND CO		04/22/2019	VARIOUS		10,216,479	9,900,000	9,879,111	9,894,937		657		657		9,895,594		4,406	4,406	551,398	04/01/2021
26441C-AD-7	DUKE ENERGY CORP		09/15/2019	Maturity @ 100.00		38,875,000	38,875,000	41,661,911	39,145,654		(270,654)		(270,654)		38,875,000				1,963,188	09/15/2019
26817C-AC-5	DYNCORP INTERNATIONAL INC		09/01/2019	VARIOUS		1,153,530	1,138,586	898,737	1,013,110		22,200		22,200		1,035,310		118,220	118,220	118,061	11/30/2020

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
268317-AB-0	ELECTRICITE DE FRANCE SA	C	01/26/2019	Maturity @ 100.00		26,760,000	26,760,000	32,476,980	26,812,748		(52,748)		(52,748)		26,760,000				869,700	01/26/2019
26884L-AA-7	EQT CORP		06/01/2019	Maturity @ 100.00		57,968,000	57,968,000	62,200,755	58,214,154		(246,154)		(246,154)		57,968,000				2,354,950	06/01/2019
277432-AB-6	EASTMAN CHEMICAL COMPANY		11/06/2019	Unknown		18,470,000	16,000,000	14,739,270	15,526,510		67,104		67,104		15,593,614		2,876,386	2,876,386	1,517,667	01/15/2024
278058-DH-2	EATON CORP	C	03/20/2019	Maturity @ 100.00		5,000,000	5,000,000	5,824,500	5,023,502		(23,502)		(23,502)		5,000,000				173,750	03/20/2019
278062-AC-8	EATON CORP	C	02/01/2019	SUSQUEHANNA		8,822,610	9,000,000	9,005,694	9,002,740		(57)		(57)		9,002,684		(180,074)	(180,074)	61,188	11/02/2022
278062-AE-4	EATON CORP	C	04/01/2019	JEFFERIES LLC. [GOVT/EQUITY]		8,212,445	8,500,000	8,472,440	8,478,282		196		196		8,478,480		(266,035)	(266,035)	126,402	11/02/2042
278865-AM-2	ECOLAB INC		01/28/2019	VARIOUS		11,608,550	10,000,000	11,468,150	11,460,414		(2,696)		(2,696)		11,457,718		150,832	150,832	75,625	12/08/2041
283695-AZ-7	EL PASO NATURAL GAS COMPANY		11/06/2019	Unknown		20,227,302	18,000,000	18,535,050	18,131,624		(33,207)		(33,207)		18,098,417		2,128,885	2,128,885	2,031,188	01/15/2022
28470R-AF-9	ELDORADO RESORTS INC		08/28/2019	VARIOUS		1,670,760	1,600,000	1,656,653	1,646,881		(2,983)		(2,983)		1,643,898		26,862	26,862	69,333	04/01/2025
284902-AC-7	ELDORADO GOLD CORP	C	06/07/2019	VARIOUS		924,558	950,000	950,000	950,000						950,000		(25,443)	(25,443)	17,780	12/15/2020
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS, LLC		06/13/2019	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				125,000	06/13/2019
291011-BA-1	EMERSON ELECTRIC CO		04/15/2019	Maturity @ 100.00		5,000,000	5,000,000	4,952,750	4,998,393		1,607		1,607		5,000,000				125,000	04/15/2019
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP		04/12/2019	Unknown		182,000	175,000	175,000	175,000						175,000		7,000	7,000	6,738	01/30/2026
29265A-AR-7	ENERGEN CORPORATION		04/12/2019	Unknown		10,525,000	10,000,000	10,000,000	10,000,000						10,000,000		525,000	525,000	389,958	07/28/2027
29271L-AA-2	ENDO FINANCE CO	C	03/29/2019	CORPORATE REORGANIZATIONS		336,000	350,000	350,000	350,000						350,000		(14,000)	(14,000)	14,199	01/15/2022
29272W-AA-7	ENERGIZER HOLDINGS INC		01/30/2019	VARIOUS		818,750	850,000	858,863	858,449		(30)		(30)		858,419		(39,669)	(39,669)	29,778	07/15/2026
29273E-AA-6	ENDO INTERNATIONAL PLC	C	05/06/2019	CITIGROUP GLOBAL MARKETS, INC		150,000	200,000	200,000	199,576		20		20		199,596		(49,596)	(49,596)	9,233	02/01/2025
29273E-AC-2	ENDO LTD	C	06/25/2019	VARIOUS		1,647,221	2,122,500	2,122,500	2,122,500						2,122,500		(475,279)	(475,279)	93,740	07/15/2023
29273R-BB-4	ENERGY TRANSFER PARTNERS LP		11/06/2019	VARIOUS		6,886,994	6,000,000	6,222,770	6,129,942		(15,549)		(15,549)		6,114,393		772,601	772,601	503,183	02/01/2024
29273R-BF-5	ENERGY TRANSFER PARTNERS LP		11/22/2019	Morgan Stanley & Co		6,250,365	6,229,000	5,941,719	5,943,302		4,944		4,944		5,948,246		302,119	302,119	384,061	03/15/2045
29278N-AM-5	ENERGY TRANSFER OPERATING LP		11/20/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		552,055	500,000	474,375	481,640		2,881		2,881		484,521		67,534	67,534	39,738	01/15/2024
29278N-AN-3	ENERGY TRANSFER OPERATING LP		11/20/2019	Jane Street		1,655,700	1,500,000	1,309,680	1,342,439		12,728		12,728		1,355,168		300,532	300,532	80,438	06/01/2027
29358Q-AC-3	ENSCO PLC	C	04/12/2019	Unknown		403,750	500,000	381,250	436,173		2,771	57,195	(54,424)		381,749		22,001	22,001	11,938	10/01/2024
29362U-AB-0	ENTEGRIS INC		04/12/2019	Unknown		1,393,000	1,400,000	1,402,425	1,402,124		(65)		(65)		1,402,060		(9,060)	(9,060)	42,627	02/10/2026
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		04/15/2019	SMBC SECURITIES INC		3,419,235	3,203,000	3,451,485	3,445,317		(1,477)		(1,477)		3,443,836		(24,601)	(24,601)	91,481	03/15/2044
29414H-AA-9	EOLE FINANCE SPC	C	12/01/2019	Paydown		3,032,812	3,032,812	3,030,480	3,031,436		1,044		1,044		3,032,480		332	332	60,807	02/24/2024
302182-AE-0	EXPRESS SCRIPTS INC		06/17/2019	Maturity @ 100.00		29,095,000	29,095,000	30,610,749	29,185,381		(90,381)		(90,381)		29,095,000				1,054,694	06/15/2019
30227C-AB-3	ARCHROCK PARTNERS LP		04/02/2019	Call @ 100.00		300,000	300,000	295,685	298,488		162		162		298,650		1,350	1,350	9,200	04/01/2021
302508-AM-8	FMR CORP.		06/17/2019	Maturity @ 100.00		2,500,000	2,500,000	2,644,625	2,506,573		(6,573)		(6,573)		2,500,000				93,625	06/15/2019
302508-AQ-9	FMR CORP.		03/08/2019	JEFFERIES LLC. [GOVT/EQUITY]		19,761,150	15,000,000	17,146,940	16,273,391		(16,786)		(16,786)		16,256,605		3,504,545	3,504,545	274,413	06/15/2029
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LTD	C	04/12/2019	Unknown		905,625	900,000	919,125	913,584		(1,130)		(1,130)		912,454		(6,829)	(6,829)	17,456	05/15/2022
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	01/31/2019	VARIOUS		700,507	715,000	715,725	715,581		(8)		(8)		715,573		(15,066)	(15,066)	7,896	05/15/2024
31331F-AP-6	FEDERAL EXPRESS CORPORATION - ABS		08/01/2019	VARIOUS		3,554,549	3,554,549	3,549,559	3,554,838		(7)		(7)		3,554,831		(282)	(282)	138,995	07/02/2019
315292-AM-4	FERRELLGAS PARTNERS LP		04/12/2019	Unknown		437,500	500,000	500,000	500,000						500,000		(62,500)	(62,500)	14,535	05/01/2021
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I		12/09/2019	CORPORATE REORGANIZATIONS		5,718,600	5,000,000	4,710,650	4,711,948		4,974		4,974		4,716,922		1,001,678	1,001,678	446,250	08/15/2046
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I		12/09/2019	VARIOUS		17,964,700	15,000,000	14,654,400	14,656,180		5,004		5,004		14,661,184		3,303,516	3,303,516	859,861	05/15/2048
32008D-AA-4	FIRST DATA CORP		07/31/2019	VARIOUS		2,047,813	2,000,000	1,985,000	1,985,580		876		876		1,986,456		55,107	55,107	84,271	01/15/2024
32008D-AB-2	FIRST DATA CORP		07/31/2019	VARIOUS		3,069,238	2,980,000	2,961,057	2,968,186		842		842		2,969,028		78,647	78,647	157,336	01/15/2024
335934-AF-2	FIRST QUANTUM MINERALS LTD	C	01/30/2019	PERSHING SECURITIES LIMITED		922,913	930,000	957,444	944,233		(495)		(495)		943,737		(20,824)	(20,824)	30,018	02/15/2021
335934-AH-8	FIRST QUANTUM MINERALS LTD	C	01/30/2019	PERSHING SECURITIES LIMITED		614,489	630,000	652,625	643,157		(403)		(403)		642,754		(28,264)	(28,264)	9,643	05/15/2022
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC		05/30/2019	DEUTSCHE BANK SECURITIES INC.		4,727,655	4,500,000	4,526,195	4,516,436		(1,031)		(1,031)		4,515,405		212,250	212,250	172,913	01/15/2025
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY		12/01/2019	Paydown		900,000	900,000	933,125	916,886		(16,886)		(16,886)		900,000				94,198	11/01/2024
340711-AQ-3	FLORIDA GAS TRANSMISSION CO		05/15/2019	Maturity @ 100.00		40,500,000	40,500,000	42,672,615	40,611,393		(111,393)		(111,393)		40,500,000				1,599,750	05/15/2019
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC		01/30/2019	TD SECURITIES (USA) LLC		2,987,624	2,925,000	2,973,292	2,971,782		(520)		(520)		2,971,262		16,362	16,362	69,274	07/15/2025
341081-FG-7	FLORIDA POWER & LIGHT CO		05/09/2019	Morgan Stanley & Co		8,903,779	8,660,000	9,238,331	9,201,322		(5,399)		(5,399)		9,195,923		(292,144)	(292,144)	154,906	06/01/2042
34407D-AB-5	FLY LEASING LTD	C	04/12/2019	Unknown		606,750	600,000	600,000	600,000						600,000		6,750	6,750	18,806	10/15/2021
344775-AC-5	DELHAIZE AMERICA LLC	C	04/01/2019	AMHERST SEC DTC&MBS		3,033,005	2,525,000	2,222,574	2,350,679		2,847		2,847		2,353,612		679,393	679,393	82,434	04/15/2027
34531F-AB-9	FORDR 17REV1 B - ABS		02/01/2019	MITSUBISHI		4,915,625	5,000,000	4,999,597	4,999,738		7		7		4,999,744		(84,119)	(84,119)	18,336	08/15/2028

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
349553-AK-3	FORTIS INC	C	12/30/2019	VARIOUS		23,377,846	23,365,000	23,305,168	23,326,017		12,704		12,704		23,338,720		(23,530)	(23,530)	620,428	10/04/2021
34959J-AF-5	FORTIVE CORP		07/30/2019	US BANCORP INVESTMENTS INC.		20,753,987	20,825,000	20,964,367	20,910,850		(20,644)		(20,644)		20,890,206		(136,220)	(136,220)	307,227	06/15/2021
35177P-AL-1	ORANGE SA	C	07/16/2019	CREDIT SUISSE SECURITIES		7,553,550	5,000,000	6,618,650	6,062,842		(31,410)		(31,410)		6,031,432		1,522,118	1,522,118	396,250	03/01/2031
35640Y-AA-5	FREEDOM MORTGAGE CORP		04/12/2019	Unknown		1,429,650	1,620,000	1,437,750	1,643,347		34	204,821	(204,787)		1,438,559		(8,909)	(8,909)	53,747	11/15/2024
361448-AT-0	GATX CORP		07/30/2019	Maturity @ 100.00		3,000,000	3,000,000	2,995,980	2,999,552		448		448		3,000,000				75,000	07/30/2019
361448-AV-5	GATX CORP		02/01/2019	RAYMOND JAMES & ASSOCIATES		4,965,200	5,000,000	5,047,989	5,062,017		(865)		(865)		5,011,039		(45,839)	(45,839)	43,694	03/30/2020
36155W-AH-9	GCI INC		07/08/2019	Call @ 100.00		1,260,000	1,260,000	1,260,000	1,260,000						1,260,000				50,794	06/01/2021
36155W-AK-2	GCI INC		09/20/2019	BNY/SUNTRUST CAPTIAL MARKETS		1,319,125	1,250,000	1,246,866	1,248,079		183		183		1,248,262		70,863	70,863	80,924	04/15/2025
36168Q-AC-8	GFL ENVIRONMENTAL INC	C	03/19/2019	VARIOUS		242,688	250,000	250,000	250,000						250,000		(7,313)	(7,313)	5,457	05/01/2022
362438-AA-1	GW HONOS SECURITY CORP	C	10/30/2019	CORPORATE REORGANIZATIONS		1,631,150	1,615,000	1,628,281	1,626,227		(1,176)		(1,176)		1,625,052		6,098	6,098	143,499	05/15/2025
36248G-AE-0	GSMS 13GC16 AAB - CMBS		12/01/2019	Paydown		2,310,132	2,310,132	2,379,355	2,333,606		(23,474)		(23,474)		2,310,132				48,560	11/13/2046
362636-AM-4	GSR 072F 2A7 - CMO/RMBS		12/01/2019	Paydown		543,989	566,059	491,633	496,112		47,877		47,877		543,989				22,786	02/25/2037
364725-BE-0	TEGNA INC		07/29/2019	VARIOUS		2,025,341	1,965,000	1,948,471	1,955,261		996		996		1,956,257		69,084	69,084	97,474	10/15/2023
370334-BH-6	GENERAL MILLS INC		02/15/2019	Maturity @ 100.00		22,000,000	22,000,000	23,429,730	22,024,593		(24,593)		(24,593)		22,000,000				621,500	02/15/2019
370334-BJ-2	GENERAL MILLS INC		07/01/2019	Morgan Stanley & Co		2,249,480	2,000,000	1,973,260	1,977,243		244		244		1,977,488		271,992	271,992	51,600	06/15/2040
37185L-AH-5	GENESIS ENERGY LP		04/12/2019	Unknown		2,652,000	2,600,000	2,564,354	2,580,149		1,529		1,529		2,581,678		70,322	70,322	122,363	08/01/2022
37247D-AM-8	GENWORTH FINANCIAL INC		04/12/2019	Unknown		34,913	35,000	33,944	34,526		87		87		34,612		300	300	876	06/15/2020
37247D-AN-6	GENWORTH FINANCIAL INC		05/01/2019	Unknown		414,906	425,000	400,113	410,974		1,737		1,737		412,711		2,196	2,196	20,145	02/15/2021
37247D-AP-1	GENWORTH FINANCIAL INC		05/01/2019	Unknown		360,750	370,000	352,851	359,243		1,035		1,035		360,278		472	472	15,517	09/24/2021
372491-AF-7	GENWORTH HOLDINGS INC		05/01/2019	Unknown		631,875	750,000	635,238	663,210		4,435		4,435		667,645		(35,770)	(35,770)	24,194	08/15/2023
372491-AG-5	GENWORTH HOLDINGS INC		05/01/2019	Unknown		83,000	100,000	82,275	86,256		618		618		86,874		(3,874)	(3,874)	3,160	02/15/2024
372917-AS-3	GENZYME CORP	C	06/06/2019	WELLS FARGO		15,377,100	15,000,000	14,881,141	14,978,642		6,293		6,293		14,984,935		392,165	392,165	364,583	06/15/2020
375558-BA-0	GILEAD SCIENCES INC		02/01/2019	Jane Street		4,369,391	4,445,000	4,355,389	4,356,000		277		277		4,356,276		13,114	13,114	100,013	02/01/2045
377316-AM-6	P H GLATFELTER CO		02/28/2019	Call @ 100.00		492,000	492,000	492,000	492,000						492,000				9,770	10/15/2020
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	C	05/02/2019	JEFFERIES LLC. [GOVT/EQUITY]		32,517,045	24,750,000	25,226,785	25,153,036		(3,195)		(3,195)		25,149,841		7,367,204	7,367,204	736,313	05/15/2038
37954F-AB-0	GLOBAL PARTNERS LP		04/12/2019	Unknown		940,643	943,000	943,000	943,000						943,000		(2,358)	(2,358)	43,712	07/15/2022
380355-AB-3	GOEASY LTD	C	11/22/2019	VARIOUS		1,700,561	1,630,000	1,665,488	1,661,299		(2,315)		(2,315)		1,658,984		1,016	1,016	148,663	11/01/2022
38141E-C2-3	GOLDMAN SACHS & CO		03/29/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		1,020,030	1,000,000	989,180	989,615		430		430		990,047		29,983	29,983	28,233	07/08/2024
382550-BF-7	GOODYEAR TIRE & RUBBER CO		04/12/2019	Unknown		89,355	92,000	93,150	93,030		(32)		(32)		92,998		(3,643)	(3,643)	1,687	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO		04/12/2019	Unknown		520,313	555,000	564,831	563,711		(229)		(229)		563,483		(43,170)	(43,170)	15,557	03/15/2027
39121J-A*-1	GREAT RIVER ENERGY		07/01/2019	Redemption @ 100.00		2,009,302	2,009,302	2,009,302	2,009,302						2,009,302				116,740	07/01/2021
40052V-AA-2	GRUPO BIMBO SAB DE CV	C	10/08/2019	VARIOUS		9,977,328	9,774,000	10,749,969	10,044,165		(137,460)		(137,460)		9,906,706		(132,706)	(132,706)	488,634	06/30/2020
404121-AH-8	HCA INC		05/02/2019	CREDIT SUISSE SECURITIES (USA)		1,052,500	1,000,000	992,500	992,691		284		284		992,975		59,525	59,525	37,774	09/01/2026
40470#-AA-1	HANNON ARMSTRONG		12/06/2019	VARIOUS		96,717	96,717	96,717	96,717						96,717				4,221	01/06/2039
413875-AQ-8	HARRIS CORP		12/11/2019	VARIOUS		10,034,064	10,000,000	9,911,900	9,974,762		18,196		18,196		9,992,959		7,041	7,041	340,814	04/27/2020
413875-AR-6	HARRIS CORP		03/21/2019	US BANCORP INVESTMENTS INC.		6,105,060	6,000,000	5,905,380	5,935,548		2,163		2,163		5,937,711		167,349	167,349	94,523	04/27/2025
423012-AA-1	HEINEKEN NV	C	02/01/2019	BNP PARIBAS SECURITIES BOND		5,004,150	5,000,000	5,225,350	5,086,282		(2,092)		(2,092)		5,084,190		(80,040)	(80,040)	56,667	04/01/2022
428040-CS-6	HERTZ CORP		04/12/2019	VARIOUS		426,438	500,000	443,563	500,000		252	56,438	(56,185)		443,815		(17,377)	(17,377)	12,513	10/15/2024
42806L-AB-7	HERC RENTALS INC		08/01/2019	VARIOUS		1,184,047	1,119,000	1,119,000	1,119,000						1,119,000				117,563	06/01/2024
437076-AT-9	HOME DEPOT INC		06/06/2019	Market Axess		9,165,780	9,000,000	9,072,890	9,012,008		(3,906)		(3,906)		9,008,102		157,678	157,678	261,688	09/15/2020
437076-AW-2	HOME DEPOT INC		07/29/2019	WELLS FARGO		25,780,500	25,000,000	25,762,468	25,186,483		(52,147)		(52,147)		25,134,336		646,164	646,164	916,667	04/01/2021
43789C-AA-8	HOF 182 A1 - CMO/RMBS		12/01/2019	Paydown		5,601,909	5,601,909	5,601,778	5,601,785		124		124		5,601,909				128,056	11/25/2058
442164-BL-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		10/30/2019	TD SECURITIES (USA) LLC		7,004,928	6,400,000	6,386,560	6,399,539		904		904		6,400,444		604,484	604,484	660,427	03/15/2021
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		04/12/2019	Unknown		997,500	1,000,000	1,000,000	1,000,000						1,000,000		(2,500)	(2,500)	36,604	08/01/2026
44919*-AC-2	I-595 EXPRESS LLC		10/01/2019	Redemption @ 100.00		465,474	465,474	465,474	465,474						465,474				9,186	12/31/2031
452308-AJ-8	ILLINOIS TOOL WORKS INC		04/01/2019	Maturity @ 100.00		49,600,000	49,600,000	49,661,056	49,603,299		(3,299)		(3,299)		49,600,000				1,550,000	04/01/2019
45332J-AA-0	INCEPTION MERGER SUB INC		04/12/2019	Unknown		465,000	500,000	450,000	500,000		226	50,000	(49,774)		450,226		14,774	14,774	17,609	11/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45763P-AF-3	INMARSAT FINANCE PLC	C	12/13/2019	VARIOUS		2,089,375	2,000,000	2,000,000	2,000,000						2,000,000		16,250	16,250	206,646	10/01/2024
460146-CK-7	INTERNATIONAL PAPER CO		12/18/2019	VARIOUS		2,183,150	2,000,000	1,896,120	1,896,723		1,715		1,715		1,898,442		284,708	284,708	86,000	06/15/2044
46132B-AD-1	INVERSIONES ALSACIA SA	C	11/01/2019	Paydown			11,342	(379)	113	567	(681)		(113)						273	12/31/2018
466247-N2-5	JPMMT 06S1 2A3 - CMO/RMBS		12/01/2019	Paydown		366,828	366,828	390,214	378,766		(11,938)		(11,938)		366,828				12,757	04/25/2036
466253-AA-9	J2 CLOUD SERVICES LLC		04/12/2019	Unknown		1,042,500	1,000,000	1,000,000	1,000,000						1,000,000		42,500	42,500	44,500	07/15/2025
46630U-AC-8	JPMMT 07A3 2A1 - CMO/RMBS		12/01/2019	Paydown		132,459	147,066	116,546	113,470		18,989		18,989		132,459				4,029	05/25/2037
46637W-AC-7	JPMCC 12CIBX A3 - CMBS		09/01/2019	Paydown		1,231,784	1,231,784	1,256,420	1,237,008		(5,223)		(5,223)		1,231,784				17,273	06/16/2045
46639G-AL-0	JPMMT 131 1A2 - CMO/RMBS		12/01/2019	Paydown		1,435,190	1,435,190	1,368,981	1,385,089		50,100		50,100		1,435,190				30,604	03/25/2043
46640B-AC-8	JPMMT 132 A2 - CMO/RMBS		12/01/2019	Paydown		1,773,800	1,773,800	1,813,505	1,809,171		(35,372)		(35,372)		1,773,800				39,803	05/25/2043
46640N-AF-5	JPMBB 13C15 ASB - CMBS		12/01/2019	VARIOUS		2,356,129	2,341,765	2,412,018	2,364,045		(22,281)		(22,281)		2,341,765				53,795	11/17/2045
46641C-AA-9	JPMMT 141 1A1 - CMO/RMBS		12/01/2019	Paydown		587,756	587,756	610,165	602,970		(15,213)		(15,213)		587,756				16,092	01/25/2044
46641C-AH-4	JPMMT 141 1A9 - CMO/RMBS		12/01/2019	Paydown		978,226	978,226	1,000,739	992,780		(14,554)		(14,554)		978,226				24,069	01/25/2044
46641C-BK-6	JPMMT 141 1AA - CMO/RMBS		12/01/2019	Paydown		1,112,623	1,112,623	1,157,128	1,147,314		(34,691)		(34,691)		1,112,623				30,462	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS		12/01/2019	Paydown		1,392,315	1,392,315	1,389,487	1,389,106		3,209		3,209		1,392,315				29,454	06/26/2045
46647D-AA-1	JACK OHIO FINANCE LLC		11/14/2019	VARIOUS		1,668,843	1,627,000	1,627,000	1,627,000						1,627,000		29,909	29,909	46,376	11/15/2021
469815-AH-7	JACOBS ENTERTAINMENT INC		04/12/2019	Unknown		1,729,350	1,620,000	1,668,475	1,657,687		(1,643)		(1,643)		1,656,044		73,306	73,306	88,948	02/01/2024
47009L-AC-9	JAGGED PEAK ENERGY LLC		05/23/2019	RBC CAPITAL MARKETS		370,360	376,000	376,000	376,000						376,000		(5,640)	(5,640)	12,702	05/01/2026
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE DAC	C	11/06/2019	Unknown		519,375	500,000	500,000	500,000						500,000		19,375	19,375	31,073	01/15/2025
47232M-AA-0	JEFFERIES FINANCE LLC		05/29/2019	Call @ 100.00		900,000	900,000	894,250	898,750		408		408		899,158		842	842	44,619	04/01/2020
475795-AC-4	JELD-WEN INC		11/20/2019	MARKETAXESS CORPORATION		95,447	95,000	95,000	95,000						95,000		447	447	4,113	12/15/2025
475795-AD-2	JELD-WEN INC		11/20/2019	FIRST UNION CAPITAL		148,875	150,000	150,000	150,000						150,000		(1,125)	(1,125)	6,845	12/15/2027
478375-AM-0	JOHNSON CONTROLS INTERNATIONAL PLC	C	05/17/2019	CORPORATE REORGANIZATIONS		19,738,800	15,000,000	13,555,063	13,589,728		6,052		6,052		13,595,780		6,143,020	6,143,020	930,708	12/01/2045
47987L-AA-9	JONAH ENERGY LLC		04/03/2019	MERRILL LYNCH PIERCE FENNER		169,500	300,000	229,125	300,000		65	70,875	(70,810)		229,190		(59,690)	(59,690)	10,271	10/15/2025
482748-AA-4	KWIK TRIP		12/01/2019	Redemption @ 100.00		249,695	249,695	249,695	249,695						249,695				8,408	02/24/2035
48666K-AT-6	KB HOME		04/12/2019	Unknown		2,311,250	2,150,000	2,150,000	2,150,000						2,150,000		161,250	161,250	48,913	12/15/2021
489399-AG-0	KENNEDY WILSON INC		04/12/2019	Unknown		1,549,169	1,555,000	1,543,338	1,600,907		(160)	57,349	(57,509)		1,543,399		5,770	5,770	48,470	04/01/2024
491674-BE-6	KENTUCKY UTILITIES CO		07/30/2019	CITIGROUP GLOBAL MARKETS, INC		10,101,300	10,000,000	9,964,124	9,992,343		2,383		2,383		9,994,726		106,574	106,574	243,750	11/01/2020
49255P-AA-1	KSTRL 181 A - ABS	C	12/15/2019	Paydown		777,890	777,890	755,944	755,975		21,915		21,915		777,890				18,035	12/15/2038
49461B-AF-1	ACELITY LP INC		10/11/2019	VARIOUS		351,793	345,000	363,113	352,279		(4,422)		(4,422)		347,857		(2,857)	(2,857)	36,279	02/15/2021
500255-AR-5	KOHL'S CORP		01/24/2019	VARIOUS		41,256,985	40,200,000	42,233,503	40,830,112		(14,827)		(14,827)		40,815,285		(615,285)	(615,285)	1,427,719	11/01/2021
50075N-BA-1	MONDELEZ INTERNATIONAL INC		07/30/2019	JP MORGAN CHASE BANK/HSBCSI		9,133,380	9,000,000	10,822,500	9,317,162		(166,057)		(166,057)		9,151,104		(17,724)	(17,724)	471,656	02/10/2020
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC		12/01/2019	Redemption @ 100.00		233,248	233,248	233,248	233,248						233,248				7,224	05/24/2035
501797-AN-4	L BRANDS INC		09/11/2019	VARIOUS		327,408	355,000	331,963	333,151		1,264		1,264		334,415		(7,007)	(7,007)	20,518	02/01/2028
50200R-AA-1	LHMC FINCO SARL	C	07/26/2019	VARIOUS		514,880	496,000	481,814	482,920		680		680		483,600		28,400	28,400	13,950	12/20/2023
513272-AB-0	LAMB WESTON HOLDINGS INC		04/12/2019	Unknown		812,000	800,000	800,000	800,000						800,000		12,000	12,000	17,442	11/01/2026
516806-AD-8	LAREDO PETROLEUM - DALLAS INC		04/12/2019	Unknown		161,438	175,000	172,813	173,480		133		133		173,613		(12,175)	(12,175)	7,301	01/15/2022
524678-AY-1	KOHLS CORP		12/16/2019	Redemption @ 100.00		271,819	271,819	310,081	291,819		(986)		(986)		290,836		(19,016)	(19,016)	11,698	01/15/2027
526057-CD-4	LENNAR CORP		04/12/2019	Unknown		1,400,700	1,380,000	1,380,000	1,380,000						1,380,000		20,700	20,700	24,217	11/29/2027
526057-CM-4	LENNAR CORP		04/12/2019	Unknown		1,172,824	1,113,000	1,113,000	1,113,000						1,113,000		59,824	59,824	22,608	12/15/2021
526057-CV-4	LENNAR CORP		05/01/2019	Unknown		449,450	445,000	445,910	445,850		(24)		(24)		445,825		3,625	3,625	7,231	06/15/2027
53217V-AC-3	LIFE TECHNOLOGIES CORP		10/25/2019	VARIOUS		11,121,715	10,970,000	12,838,849	11,364,346		(273,917)		(273,917)		11,090,429		(120,429)	(120,429)	908,645	03/01/2020
53217V-AE-9	LIFE TECHNOLOGIES CORP		10/25/2019	VARIOUS		10,368,400	10,000,000	11,110,100	10,331,897		(149,006)		(149,006)		10,182,891		(182,891)	(182,891)	1,007,289	01/15/2021
532457-AP-3	ELI LILLY AND COMPANY		11/08/2019	CORPORATE REORGANIZATIONS		17,525,463	12,276,000	11,722,868	11,862,259		10,851		10,851		11,873,110		5,652,353	5,652,353	1,492,554	01/01/2036
532457-BC-1	ELI LILLY AND CO		05/23/2019	VARIOUS		10,748,145	8,500,000	9,847,420	9,604,408		(14,040)		(14,040)		9,590,368		1,157,777	1,157,777	265,519	11/15/2037
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	10/05/2019	Paydown		5,902,931	5,902,931	6,056,014	6,036,337		(130,502)		(130,502)		5,902,931				211,300	07/05/2034
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS LLC		04/12/2019	Unknown		1,025,000	1,000,000	1,000,000	1,000,000						1,000,000		25,000	25,000	26,274	11/01/2024
53679*-AA-7	LITHIA PORTFOLIO LP		04/01/2019	VARIOUS		5,060,346	5,060,346	5,218,735	5,185,317		(752)		(752)		5,184,565		(124,219)	(124,219)	739,520	05/10/2031
536797-AC-7	LITHIA MOTORS INC		04/12/2019	Unknown		518,863	515,000	516,278	515,796		(28)		(28)		515,769		3,094	3,094	18,851	08/01/2025
539830-AR-0	LOCKHEED MARTIN CORP		06/05/2019	WELLS FARGO SECURITIES LLC		6,474,800	5,000,000	4,995,922	4,997,970		413		413		4,998,383		1,476,417	1,476,417	234,896	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP		11/15/2019	Maturity @ 100.00		11,750,000	11,750,000	12,206,590	11,800,899		(50,899)		(50,899)		11,750,000				499,375	11/15/2019
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.	C	10/31/2019	Paydown		902,883	902,883	902,883	902,883						902,883				25,606	10/31/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
548661-CT-2	LOWES CO INC		07/29/2019	Stifel, Nicolaus & Co., Inc.		15,310,500	15,000,000	14,994,000	14,998,822		289		289		14,999,111		311,389	311,389	446,875	04/15/2021
54866N-AY-5	LOWE'S COMPANIES, INC.		11/06/2019	Unknown		5,820,310	5,000,000	5,000,000	5,000,000						5,000,000		820,310	820,310	449,861	01/11/2023
552081-AG-6	LYONDELLBASELL INDUSTRIES NV	C	02/06/2019	Call @ 100.00		921,000	921,000	921,000	921,000						921,000				14,583	04/15/2019
552676-AR-9	MDC HOLDINGS INC		04/12/2019	Unknown		1,578,375	1,525,000	1,525,000	1,525,000						1,525,000		53,375	53,375	62,207	01/15/2024
552704-AD-0	MEG ENERGY CORP	C	11/20/2019	VARIOUS		2,082,559	2,065,000	2,085,813	2,081,037		(1,266)		(1,266)		2,079,772		2,787	2,787	129,541	01/15/2025
552953-BY-6	MGM RESORTS INTERNATIONAL		04/10/2019	CORPORATE REORGANIZATIONS		409,064	400,000	400,000	400,000						400,000		9,064	9,064	26,175	10/01/2020
55820J-AC-4	MDPK 21 A2 - CDO		11/13/2019	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				970,625	07/25/2029
55880#-AA-3	MADRID BIDCO LLC		05/01/2019	Redemption @ 100.00		371,474	371,474	371,474	371,474						371,474				11,730	12/31/2030
55880#-AA-3	MADRID BIDCO LLC		12/01/2019	Redemption @ 100.00		873,289	873,289	873,289	873,289						873,289				20,430	12/31/2030
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST - ABS		08/12/2019	VARIOUS		1,290,275	1,270,084	1,270,084	1,270,084						1,270,084				32,460	12/10/2020
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/05/2019	Redemption @ 100.00		628,243	628,243	628,243							628,243				17,776	09/30/2025
56656U-AE-2	MARFRIG HOLDINGS (EUROPE) BV	C	09/17/2019	Call @ 100.00		1,200,000	1,200,000	1,184,580	1,193,546		1,510		1,510		1,195,056		4,944	4,944	135,000	09/20/2021
56656U-AF-9	MARFRIG HOLDINGS EUROPE BV	C	06/24/2019	Maturity @ 100.00		1,775,000	1,775,000	1,775,000	1,775,000						1,775,000				61,016	06/24/2019
570254-AA-0	MARIPOSA BORROWER INC		03/06/2019	GOLDMAN		285,000	500,000	201,250	201,250		4,570		4,570		205,820		79,180	79,180	15,889	10/15/2021
571903-AJ-2	MARRIOTT INTERNATIONAL INC		03/01/2019	Maturity @ 100.00		7,135,000	7,135,000	7,259,640	7,135,000						7,135,000				107,025	03/01/2019
571903-AM-5	MARRIOTT INTERNATIONAL INC		02/01/2019	US BANCORP INVESTMENTS INC.		12,088,370	12,200,000	12,355,313	12,272,397		(2,337)		(2,337)		12,270,060		(181,690)	(181,690)	112,257	10/15/2021
574754-AM-9	MASHANTUCKET WESTERN PEQUOT TRIBE		11/01/2019	VARIOUS		880	880	9	29,850	97,832			97,832		9		871	871	56	07/01/2036
576485-AE-6	MATADOR RESOURCES CO		12/20/2019	VARIOUS		166,337	165,000	165,400	165,397		(31)		(31)		165,366		971	971	12,882	09/15/2026
577081-AT-9	MATTEL INC		12/20/2019	VARIOUS		9,737,155	9,549,000	9,681,370	9,578,318		(15,819)		(15,819)		9,562,499		(13,499)	(13,499)	694,690	10/01/2020
577778-AT-0	MACYS RETAIL HOLDINGS INC		10/15/2019	Paydown		41,500	41,500	45,950	42,385		(885)		(885)		41,500				2,957	04/15/2021
58013M-EG-5	MCDONALD'S CORPORATION		02/01/2019	Maturity @ 100.00		5,000,000	5,000,000	4,998,300	5,000,001		(1)		(1)		5,000,000				125,000	02/01/2019
58502B-AC-0	MEDNAX INC		06/20/2019	VARIOUS		867,713	850,000	850,000	850,000						850,000		17,713	17,713	26,259	01/15/2027
58933Y-AA-3	MERCK & CO INC		07/29/2019	MERRILL LYNCH PIERCE FENNER		5,108,050	5,000,000	5,571,750	5,146,753		(47,066)		(47,066)		5,099,686		8,364	8,364	202,361	01/15/2021
59001A-AQ-5	MERITAGE HOMES CORP		04/12/2019	Unknown		867,388	805,000	805,000	805,000						805,000		62,388	62,388	29,897	04/01/2022
59001A-BA-9	MERITAGE HOMES CORP		04/12/2019	Unknown		550,875	565,000	569,946	569,432		(128)		(128)		569,303		(18,428)	(18,428)	10,135	06/06/2027
59010Q-AB-2	MERLIN ENTERTAINMENTS PLC	C	04/12/2019	Unknown		724,500	700,000	700,000	700,000						700,000		24,500	24,500	13,081	06/15/2026
59111R-AA-0	METAL 171 A - ABS	C	12/15/2019	Paydown		6,503,009	6,503,009	6,503,005	6,531,143		26		26		6,503,009				203,610	10/15/2042
59111R-AB-8	METAL 171 B - ABS	C	12/15/2019	Paydown		2,721,930	2,721,906	2,718,463	2,720,172		1,758		1,758		2,721,930				119,370	10/15/2042
605068-AN-5	MISSION HEALTH SYS INC		02/01/2019	VARIOUS		3,615,127	3,500,000	3,500,000	3,500,000						3,500,000				154,852	10/01/2025
60689L-AE-5	MMAF 13A A5 - ABS		12/09/2019	Paydown		9,139,390	9,139,390	9,142,839	9,139,717		(327)		(327)		9,139,390				155,470	06/09/2033
61691E-BB-0	MSC 16UB12 XA - CMBS		12/10/2019	VARIOUS		2,194,984		3,135,264	2,473,919		(330,036)		(330,036)		2,143,883		51,101	51,101	495,899	12/17/2049
61761J-ZN-2	MORGAN STANLEY		05/09/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		3,029,760	3,000,000	2,841,360	2,842,242		5,681		5,681		2,847,923		181,837	181,837	64,846	04/23/2027
61945C-AE-3	MOSAIC CO		12/06/2019	UBS SECURITIES LLC		1,154,440	1,000,000	1,108,500			(844)		(844)		1,107,656		46,784	46,784	32,031	11/15/2043
625383-AA-2	MULTI-COLOR CORP		07/26/2019	VARIOUS		2,292,451	2,225,000	2,225,000	2,225,000						2,225,000		33,390	33,390	109,008	12/01/2022
62539B-AA-3	MULTI-COLOR CORP		02/15/2019	VARIOUS		406,838	425,000	425,000	425,000						425,000		(18,162)	(18,162)	5,587	11/01/2025
626717-AH-5	MURPHY OIL CORP		04/12/2019	Unknown		423,148	400,000	400,000	400,000						400,000		23,148	23,148	18,104	08/15/2024
62913T-AJ-1	NGL ENERGY PARTNERS LP		04/12/2019	Unknown		1,296,875	1,250,000	1,250,000	1,250,000						1,250,000		46,875	46,875	41,927	11/01/2023
62913T-AM-4	NGL ENERGY PARTNERS LP		01/24/2019	MERRILL LYNCH PIERCE FENNER		445,000	500,000	427,500	427,500		709		709		428,209		16,791	16,791	12,505	03/01/2025
629377-BY-7	NRG ENERGY INC		06/03/2019	VARIOUS		1,884,311	1,825,000	1,748,876	1,772,057		3,252		3,252		1,775,309		80,471	80,471	93,169	05/01/2024
62940Q-AA-3	NSG HOLDINGS LLC		12/15/2019	VARIOUS		5,608,618	5,232,738	5,233,997	5,234,588		(89)		(89)		5,234,499		374,119	374,119	134,687	12/15/2025
635405-AM-5	PNC FINANCIAL SERVICES GROUP INC		05/15/2019	Maturity @ 100.00		4,780,000	4,780,000	4,465,189	4,769,649		10,351		10,351		4,780,000				164,313	05/15/2019
63860U-AK-6	NATIONSTAR MORTGAGE LLC		09/11/2019	VARIOUS		918,501	916,500	920,011	914,781		500		500		915,281		3,220	3,220	48,501	07/01/2021
63860U-AL-4	NATIONSTAR MORTGAGE LLC		04/12/2019	Unknown		598,654	607,000	607,000	607,000						607,000		(8,346)	(8,346)	14,357	06/01/2022
63938C-AE-8	NAVIENT CORP		04/12/2019	Unknown		616,688	575,000	574,985	575,124		43		43		575,167		41,520	41,520	22,812	09/25/2023
63938C-AF-5	NAVIENT CORP		05/01/2019	Unknown		3,157,500	3,000,000	3,026,552	3,020,410		(1,512)		(1,512)		3,018,898		138,602	138,602	63,375	06/15/2022
63938C-AJ-7	NAVIENT CORP		07/01/2019	VARIOUS		963,638	925,000	925,000	925,000						925,000		38,638	38,638	33,830	06/15/2026
63946B-AD-2	NBCUNIVERSAL MEDIA LLC		08/28/2019	VARIOUS		42,328,340	41,500,000	41,442,327	41,491,869		4,048		4,048		41,495,917		4,083	4,083	2,627,192	04/30/2020
644532-AA-1	NEW GOLD INC	C	09/17/2019	JP MORGAN SECURITIES INC.		426,525	470,000	471,013	470,825		(77)		(77)		470,748		(44,223)	(44,223)	25,263	05/15/2025
645370-AB-3	NEW HOME COMPANY INC		04/12/2019	VARIOUS		1,158,580	1,300,000	1,215,435	1,294,610		1,155	79,730	(78,574)		1,216,035		(57,456)	(57,456)	48,482	04/01/2022
64829Y-AA-8	NRZT 19NQM1 A1 - CMO/RMBS		12/01/2019	Paydown		1,513,293	1,513,293	1,513,293							1,513,293				30,647	01/25/2049
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS LP		04/12/2019	Unknown		293,525	295,000	295,000	295,000						295,000		(1,475)	(1,475)	7,209	09/15/2024

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
654902-AE-5	NOKIA OYJ	C	04/12/2019	Unknown		200,956	200,000	199,182	199,304		19		19		199,323		1,633	1,633	2,917	06/12/2027
655664-AN-0	NORDSTROM INC		12/06/2019	VARIOUS		20,240,400	20,000,000	20,692,600	20,115,186		(79,602)		(79,602)		20,035,584		(35,584)	(35,584)	1,282,761	05/01/2020
655844-BC-1	NORFOLK SOUTHERN CORP		06/15/2019	Maturity @ 100.00		8,000,000	8,000,000	9,047,520	8,062,159		(62,159)		(62,159)		8,000,000				236,000	06/15/2019
666807-AQ-5	NORTHROP GRUMMAN CORPORATION		10/30/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		16,736,590	13,000,000	14,387,590	13,641,029		(58,047)		(58,047)		13,582,982		3,153,608	3,153,608	1,194,375	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP		08/01/2019	Maturity @ 100.00		32,100,000	32,100,000	33,817,997	32,233,989		(133,989)		(133,989)		32,100,000				1,621,050	08/01/2019
666807-BH-4	NORTHROP GRUMMAN CORP		04/01/2019	BNP PARIBAS SEC SVCS		4,697,505	4,500,000	4,725,450	4,712,570		(922)		(922)		4,711,646		(14,141)	(14,141)	59,375	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP		03/07/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		6,659,464	7,074,000	7,163,315	7,162,146		(194)		(194)		7,161,952		(502,489)	(502,489)	115,617	10/15/2047
66977W-AQ-2	NOVA CHEMICALS CORP	C	04/01/2019	Market Axess		738,840	750,000	750,000	750,000						750,000		(11,160)	(11,160)	12,391	06/01/2024
67019E-AB-3	NSTAR		11/15/2019	Maturity @ 100.00		5,000,000	5,000,000	4,958,350	4,995,701		4,299		4,299		5,000,000				225,000	11/15/2019
67052N-AA-3	NUFARM AUSTRALIA LTD	C	04/12/2019	Unknown		928,438	1,001,000	1,004,814	1,004,601		(95)		(95)		1,004,506		(76,069)	(76,069)	25,901	04/30/2026
67054L-AC-1	SFR GROUP SA	C	11/01/2019	VARIOUS		2,991,541	2,900,000	2,839,671	2,856,199		4,978		4,978		2,861,177		57,083	57,083	257,845	05/15/2024
67059T-AE-5	NUSTAR LOGISTICS LP		03/06/2019	JP MORGAN SECS INC., - FIXED INCOME		1,005,000	1,000,000	932,500	932,500		1,186		1,186		933,686		71,314	71,314	20,313	04/28/2027
67077M-AA-6	NUTRIEN LTD	C	05/15/2019	Maturity @ 100.00		18,918,000	18,918,000	21,308,247	19,032,868		(114,868)		(114,868)		18,918,000				614,835	05/15/2019
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2019	Paydown		833,333	833,333	833,333	833,513		(179)		(179)		833,333				51,750	12/01/2028
68163P-AA-2	WEST CORP		04/12/2019	Unknown		868,750	1,000,000	860,000	987,836		951	128,276	(127,325)		860,511		8,239	8,239	41,792	10/15/2025
683715-AB-2	OPEN TEXT CORP	C	08/28/2019	VARIOUS		887,784	840,000	873,631	554,121		(1,441)		(1,441)		868,805		18,979	18,979	24,714	06/01/2026
684181-AA-8	ORANGE COGEN FUNDING CORP		12/15/2019	Paydown		445,600	445,600	445,600	445,600						445,600				20,719	03/15/2022
68784A-AE-6	OSCAR 172 A4 - ABS	D	06/11/2019	Barclays Capital		3,009,492	3,000,000	2,999,224	2,999,598		25		25		2,999,623		9,869	9,869	42,090	12/10/2024
68784Y-AD-6	OSCAR 191 A3 - ABS	D	06/11/2019	MIZUHO_SECURITIES		3,034,688	3,000,000	2,999,933			4		4		2,999,936		34,752	34,752	20,405	05/10/2023
69318F-AG-3	PBF HOLDING COMPANY LLC		04/12/2019	Unknown		154,125	150,000	150,000	150,000						150,000		4,125	4,125	3,534	06/15/2025
696429-AC-3	PALL CORP		10/21/2019	VARIOUS		17,432,424	17,100,000	17,593,802	17,186,165		(47,523)		(47,523)		17,138,642		(38,642)	(38,642)	1,066,299	06/15/2020
69689A-AN-0	PLMRS 151R A2R - CDO		06/21/2019	Paydown		9,375,000	9,375,000	9,375,000	9,375,000						9,375,000				242,546	05/21/2029
70014L-AB-6	PARK AEROSPACE HOLDINGS LTD	C	07/29/2019	VARIOUS		2,437,057	2,300,000	2,300,000	2,300,000						2,300,000		137,057	137,057	94,829	02/15/2024
70109H-AM-7	PARKER HANNIFIN CORP		01/24/2019	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		2,020,680	2,000,000	2,125,200	2,117,368		(375)		(375)		2,116,993		(96,313)	(96,313)	14,933	11/21/2034
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC		07/30/2019	JP MORGAN SECS INC., - FIXED INCOME		18,747,941	18,325,000	19,279,756	18,622,777		(67,836)		(67,836)		18,554,941		193,000	193,000	683,507	07/01/2021
70338P-AC-4	PATTERN ENERGY GROUP INC		04/12/2019	Unknown		761,250	750,000	750,000	750,000						750,000		11,250	11,250	30,721	02/01/2024
70457L-AA-2	PEABODY SECURITIES FINANCE CORP		05/01/2019	Unknown		2,555,300	2,530,000	2,572,075	2,564,990		(2,683)		(2,683)		2,562,307		(7,007)	(7,007)	80,960	03/31/2022
705322-AJ-4	PEDERNALES ELECTRIC COOPERATIVE INC.		10/18/2019	Call @ 100.00		1,617,000	1,617,000	1,617,000	1,617,000						1,617,000				48,122	11/15/2022
707569-AS-8	PENN NATIONAL GAMING INC		05/01/2019	Unknown		2,429,863	2,470,000	2,452,935	2,453,321		501		501		2,453,822		(23,959)	(23,959)	103,045	01/15/2027
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC		05/31/2019	VARIOUS		526,288	530,000	519,916	522,005		268		268		522,273		4,014	4,014	14,445	05/15/2026
713448-DD-7	PEPSICO INC		05/09/2019	Jefferies		7,740,740	7,000,000	6,981,450	6,983,260		377		377		6,983,637		757,103	757,103	178,247	04/14/2046
713448-EH-7	PEPSICO INC		05/29/2019	AMHERST SEC DTC&MBS		12,030,200	10,000,000	9,104,800	9,313,083		11,445		11,445		9,324,531		2,705,669	2,705,669	299,444	05/15/2035
71654Q-BQ-4	PETROLEOS MEXICANOS	C	01/23/2019	Maturity @ 100.00		10,000,000	10,000,000	10,017,208	10,000,264		(264)		(264)		10,000,000				156,250	01/23/2019
72018Q-AC-5	PIEDMONT NATURAL GAS COMPANY, INC.		11/06/2019	Unknown		17,238,032	14,000,000	14,420,700	14,167,495		(20,362)		(20,362)		14,147,133		3,090,899	3,090,899	1,593,764	09/19/2024
724479-AN-0	PITNEY BOWES INC		04/12/2019	Unknown		379,200	395,000	372,173	377,139		1,055		1,055		378,194		1,006	1,006	10,374	04/01/2023
727610-AN-7	PLASTIPAK HOLDINGS INC		04/12/2019	VARIOUS		1,585,263	1,720,000	1,643,400	1,643,629		1,386		1,386		1,645,015		(59,753)	(59,753)	43,318	10/15/2025
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC		10/01/2019	Redemption @ 100.00		214,924	214,924	214,924	214,924						214,924				6,344	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC		10/01/2019	Redemption @ 100.00		223,013	223,013	223,013	223,013						223,013				6,583	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC		10/01/2019	Redemption @ 100.00		203,716	203,716	203,716	203,716						203,716				6,013	09/13/2027
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2019	Paydown		30,761	30,761	30,761							30,761					05/01/2039
74166M-AA-4	PRIME SECURITY SERVICES BORROWER LLC		04/04/2019	VARIOUS		390,550	379,000	379,000	379,000						379,000		7,119	7,119	19,612	05/15/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN		08/01/2019	Paydown		3,533,467	3,533,467	4,154,655	3,637,784		(53,398)		(53,398)		3,584,387		(50,920)	(50,920)	322,605	01/01/2021
747301-AC-3	QUADGRAPHICS INC		04/12/2019	Unknown		1,700,000	1,700,000	1,551,633	1,606,411		6,925		6,925		1,613,337		86,664	86,664	53,219	05/01/2022
74733V-AC-4	QEP RESOURCES INC		11/20/2019	JANE STREET EXECUTION SERVICES LLC		286,134	300,000	290,436	292,777		1,338		1,338		294,115		(7,981)	(7,981)	16,669	05/01/2023
74840L-AB-8	QUICKEN LOANS INC		06/01/2019	VARIOUS		809,264	850,000	819,095	821,087		715		715		821,802		(12,539)	(12,539)	34,121	01/15/2028
74955D-AA-9	RGS (AEGCO) FUNDING CORPORATION		12/07/2019	Paydown		5,293,421	5,293,422	5,178,841	5,239,650		53,772		53,772		5,293,422		(1)	(1)	235,165	12/07/2022
74955D-AB-7	RGS (AEGCO) FUNDING CORPORATION		12/07/2019	Paydown		62,063	62,064	60,001	61,464		599		599		62,064				6,095	12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORPORATION		12/07/2019	Paydown		1,697,890	1,697,890	1,653,609	1,678,240		19,650		19,650		1,697,890				75,430	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORPORATION		12/07/2019	Paydown		151,538	151,539	153,824	152,259		(720)		(720)		151,539		(2)	(2)	14,881	12/07/2022
74957E-AR-8	RFMSI 06S5 A16 - CMO/RMBS		12/01/2019	Paydown		510,247	579,920	499,762	496,827		13,420		13,420		510,247				23,811	06/25/2036
74966N-AA-4	RJS POWER HOLDINGS LLC		07/15/2019	Maturity @ 100.00		2,000,000	2,000,000	1,963,631	1,995,164		4,836		4,836		2,000,000				92,500	07/15/2019
750236-AU-5	RADIAN GROUP INC		05/01/2019	Unknown		1,057,013	1,065,000	1,075,208	1,073,620		(369)		(369)		1,073,250		(16,238)	(16,238)	25,427	10/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
750236-AW-1	RADIAN GROUP INC		07/18/2019	VARIOUS		502,750	500,000	500,000							500,000		2,750	2,750	758	03/15/2027
751277-AS-3	RALSTON PURINA COMPANY		11/06/2019	Unknown		25,357,820	20,000,000	23,149,693	21,461,621		(159,463)		(159,463)		21,302,159		4,055,661	4,055,661	1,404,375	06/15/2025
755111-BR-1	RAYTHEON CO		06/06/2019	Barclays Capital		9,311,136	9,200,000	9,822,288	9,286,894		(33,699)		(33,699)		9,253,196		57,940	57,940	331,711	02/15/2020
755111-BT-7	RAYTHEON CO		07/29/2019	Barclays Capital		5,052,250	5,000,000	4,973,250	4,994,681		1,690		1,690		4,996,371		55,879	55,879	124,132	10/15/2020
75915Q-AC-2	REGIONALCARE HOSPITAL PARTNERS HOLDINGS		04/12/2019	Unknown		508,601	477,000	479,186	478,436		(74)		(74)		478,363		30,239	30,239	17,599	05/01/2023
761519-BD-8	REVLON CONSUMER PRODUCTS CORP		01/17/2019	Market Axess		190,649	230,000	184,575	184,303		(62)		(62)		184,241		6,409	6,409	5,768	02/15/2021
76761R-AC-3	RSRVA 1 B1 - CDO		06/24/2019	Paydown		18,140,000	18,140,000	18,140,000	18,140,000						18,140,000				568,725	10/18/2028
76761R-AJ-8	RSRVA 1 B2 - CDO		06/24/2019	Paydown		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				575,542	10/18/2028
775109-BB-6	ROGERS COMMUNICATIONS INC	C	05/02/2019	VARIOUS		13,796,916	12,667,000	13,247,014	13,236,644		(3,712)		(3,712)		13,232,932		563,984	563,984	402,247	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS INC	C	05/02/2019	BARCLAYS CAPITAL INC FIXED INC		4,987,400	5,000,000	4,799,850	4,800,943		1,294		1,294		4,802,237		185,163	185,163	154,083	02/15/2048
779382-AP-5	ROWAN CO INC		09/04/2019	VARIOUS		968,965	1,110,000	956,476	1,003,479		16,963		16,963		1,020,442		(51,477)	(51,477)	38,154	06/01/2022
779382-AS-9	ROWAN COMPANIES INC	C	04/12/2019	Unknown		655,000	1,000,000	573,750	582,527		1,037		1,037		583,565		71,436	71,436	43,388	01/15/2044
783549-AZ-1	RYDER SYSTEM, INC.		03/27/2019	AMHERST SEC DTC&MBS		5,931,650	5,000,000	4,687,922	4,855,600		3,838		3,838		4,859,442		1,072,208	1,072,208	113,903	12/01/2025
78355H-JW-0	RYDER SYSTEM INC		06/01/2019	VARIOUS		20,978,880	21,000,000	21,026,650	21,001,764		(979)		(979)		21,000,785		(21,905)	(21,905)	165,750	06/01/2019
78355H-JX-8	RYDER SYSTEM INC		09/03/2019	VARIOUS		19,963,900	20,000,000	19,954,800	19,994,098		3,324		3,324		19,997,423		(33,523)	(33,523)	348,444	09/03/2019
78355H-KK-4	RYDER SYSTEM INC		04/01/2019	MARKETAXESS CORPORATION		2,526,500	2,500,000	2,498,450	2,498,521		94		94		2,498,615		27,885	27,885	32,830	12/01/2023
78412F-AP-9	SESI LLC		04/12/2019	Unknown		2,781,250	3,125,000	2,800,781	3,125,000		3,227	324,219	(320,992)		2,804,008		(22,758)	(22,758)	72,363	12/15/2021
78454L-AP-5	SM ENERGY CO		12/01/2019	MARKETAXESS CORPORATION		447,190	500,000	506,250	506,007		(530)		(530)		505,477		(58,287)	(58,287)	41,590	01/15/2027
78466D-BD-5	SS&C TECHNOLOGIES		04/01/2019	Call @ 100.00															119	02/28/2025
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS		10/01/2019	Redemption @ 100.00		541,667	541,667	541,667	541,667						541,667				24,110	09/02/2029
79970Y-AB-1	SANCHEZ ENERGY CORP		03/15/2019	VARIOUS		337,813	2,350,000	540,500	540,500		36,252		36,252		576,752		(238,940)	(238,940)	45,784	06/15/2021
79970Y-AD-7	SANCHEZ ENERGY CORP		03/15/2019	VARIOUS		247,950	1,740,000	313,200	313,200		36,615		36,615		349,815		(101,865)	(101,865)	71,198	01/15/2023
803070-AB-7	SAPPI LIMITED	C	04/12/2019	Unknown		16,240,875	16,100,000	13,642,496	14,202,261		20,757		20,757		14,223,018		2,017,857	2,017,857	392,438	06/15/2032
80874Y-AM-2	SCIENTIFIC GAMES INTERNATIONAL INC		12/09/2019	Call @ 100.00		4,325,000	4,325,000	2,735,563	3,288,746		541,120		541,120		3,829,867		495,133	495,133	346,150	09/01/2020
80874Y-AU-4	SCIENTIFIC GAMES INTERNATIONAL INC		12/09/2019	VARIOUS		4,663,650	4,500,000	4,061,238	4,226,622		36,532		36,532		4,263,154		236,846	236,846	486,453	12/01/2022
81744N-AA-8	SEMT 126 A1 - CMO/RMBS		12/01/2019	Paydown		442,366	442,366	419,971	423,363		19,003		19,003		442,366				7,327	12/26/2042
81745B-AB-1	SEMT 136 A2 - CMO/RMBS		12/01/2019	Paydown		1,740,408	1,740,408	1,743,711	1,742,680		(2,272)		(2,272)		1,740,408				35,328	05/26/2043
817610-AA-6	SERVICEMASTER COMPANY LLC		04/12/2019	Unknown		502,500	500,000	500,000	500,000						500,000		2,500	2,500	10,464	11/15/2024
82011@-AC-7	SHARYLAND DISTRIBUTION & TRANSMISSION SE		05/16/2019	VARIOUS		11,287,623	10,600,000	10,600,000	10,600,000						10,600,000				872,882	12/03/2025
82011@-AD-5	SHARYLAND DISTRIBUTION & TRANSMISSION SE		05/16/2019	VARIOUS		5,436,170	5,100,000	5,100,000	5,100,000						5,100,000				501,314	01/14/2026
820439-A@-6	SHAWCOR LTD.	A	03/07/2019	VARIOUS		2,034,629	1,987,235	1,987,235	1,987,235						1,987,235				79,200	03/31/2023
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV	C	09/22/2019	Maturity @ 100.00		9,700,000	9,700,000	9,666,438	9,697,319		2,681		2,681		9,700,000				417,100	09/22/2019
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	C	01/24/2019	KEYBANC CAPITAL MARKETS INC		5,044,264	5,035,000	4,942,054	4,945,781		844		844		4,946,625		97,639	97,639	33,637	05/11/2025
822804-AJ-9	SAFT 131 A2 - CMO/RMBS		12/01/2019	Paydown		1,034,429	1,034,430	1,001,822	1,007,520		26,910		26,910		1,034,429				23,314	07/31/2043
824348-AZ-9	SHERWIN-WILLIAMS CO		06/17/2019	Maturity @ 100.00		26,000,000	26,000,000	26,027,387	26,008,883		(8,883)		(8,883)		26,000,000				942,500	06/15/2019
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	02/08/2019	JP MORGAN CHASE BANK/HSBCSI		2,536,534	2,600,000	2,597,192	2,598,465		63		63		2,598,529		(61,995)	(61,995)	24,093	09/23/2021
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	05/09/2019	BARCLAYS CAPITAL INC FIXED INC		9,127,765	8,836,000	9,494,856	9,478,602		(4,305)		(4,305)		9,474,297		(346,532)	(346,532)	241,223	03/16/2047
827304-AA-4	SLVRR 191 A - ABS	C	12/15/2019	Paydown		416,667	416,667	416,665			1		1		416,667				3,862	07/15/2044
828807-CF-2	SIMON PROPERTY GROUP LP		10/07/2019	VARIOUS		5,169,922	5,000,000	5,498,400	5,123,153		(48,101)		(48,101)		5,075,052		(75,052)	(75,052)	410,547	03/01/2021
832696-AB-4	J M SMUCKER CO		02/01/2019	US BANCORP INVESTMENTS INC.		7,028,700	7,000,000	7,457,800	7,148,506		(4,378)		(4,378)		7,144,128		(115,428)	(115,428)	72,139	10/15/2021
83405B-AA-0	SCLP 194 A - ABS		12/25/2019	Paydown		823,470	823,470	823,362			108		108		823,470				3,807	08/25/2028
83405R-AB-3	SCLP 181 A2 - ABS		12/25/2019	Paydown		1,504,646	1,504,646	1,494,500	1,151,724		9,458		9,458		1,504,646				45,334	02/25/2027
83610C-AC-5	SNDPT 12 B1 - CDO		02/26/2019	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				346,981	10/20/2028
83610C-AL-5	SNDPT 12 B2 - CDO		02/26/2019	Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				253,420	10/20/2028
845467-AL-3	SOUTHWESTERN ENERGY CO		09/01/2019	VARIOUS		832,879	934,000	918,213	918,497		1,131		1,131		919,628		(86,749)	(86,749)	55,107	01/23/2025
845467-AN-9	SOUTHWESTERN ENERGY CO		07/01/2019	GOLDMAN		539,805	552,000	571,905	571,343		(502)		(502)		570,841		(31,036)	(31,036)	28,970	10/01/2027
85172F-AK-5	SPRINGLEAF FINANCE CORP		02/20/2019	BARCLAYS CAPITAL INC FIXED INC		1,045,000	1,000,000	1,000,000	1,000,000						1,000,000		45,000	45,000	16,503	05/15/2022
852060-AD-4	SPRINT CAPITAL CORPORATION	C	08/01/2019	VARIOUS		327,395	305,000	313,406	312,838		(284)		(284)		312,555		14,840	14,840	13,144	11/15/2028
852060-AT-9	SPRINT CAPITAL CORPORATION	C	08/01/2019	VARIOUS		339,828	280,000	312,800	311,338		(729)		(729)		310,609		29,219	29,219	19,838	03/15/2032
85207U-AE-5	SPRINT CORP		11/06/2019	Unknown		4,323,375	4,050,000	4,108,074	4,076,224		(7,538)		(7,538)		4,068,686		254,689	254,689	335,222	09/15/2021

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
85208H-AA-1	SPRTE 171 A - ABS	C	12/15/2019	Paydown		7,295,741	7,295,741	7,268,429	7,282,343		13,398		13,398		7,295,741				161,293	12/15/2037
855244-AQ-2	STARBUCKS CORP		01/28/2019	Jefferies		9,977,411	9,985,000	9,950,471	9,952,024		526		526		9,952,550		24,861	24,861	179,175	08/15/2025
857691-AF-6	STATION CASINOS LLC		10/17/2019	VARIOUS		1,655,022	1,625,000	1,636,069	1,634,424		(884)		(884)		1,633,540		21,482	21,482	81,216	10/01/2025
858119-BF-6	STEEL DYNAMICS INC		10/11/2019	VARIOUS		1,040,875	1,000,000	1,000,000	1,000,000						1,000,000		40,875	40,875	29,028	12/15/2026
858119-BH-2	STEEL DYNAMICS INC		10/21/2019	VARIOUS		147,185	145,000	145,000	145,000						145,000		2,185	2,185	6,175	09/15/2025
85915#-AG-6	STERICYCLE, INC.		06/17/2019	VARIOUS		5,668,839	5,500,000	5,500,000	5,500,000						5,500,000				281,981	12/12/2022
86024T-AA-5	STEVENS HOLDING COMPANY INC		04/12/2019	Unknown		998,400	960,000	960,000	960,000						960,000		38,400	38,400	31,197	10/01/2026
863667-AJ-0	STRYKER CORP		01/24/2019	WELLS FARGO SECURITIES LLC		9,201,643	9,010,000	8,933,974	8,933,974		286		286		8,934,260		267,383	267,383	150,480	03/15/2046
867914-BG-7	SUNTRUST BANKS INC		05/01/2019	VARIOUS		37,998,375	38,000,000	37,977,330	37,998,461		1,661		1,661		38,000,122		(1,747)	(1,747)	459,375	05/01/2019
867914-BM-4	SUNTRUST BANKS INC		02/11/2019	MITSUBISHI		2,473,000	2,500,000	2,496,800	2,498,120		69		69		2,498,189		(25,189)	(25,189)	36,750	01/27/2022
86803N-AA-5	SNSTR 181 A - ABS		11/20/2019	Paydown		887,977	887,977	887,722	887,720		257		257		887,977				28,039	11/20/2048
87265H-AF-6	TRI POINTE GROUP INC		04/12/2019	Unknown		1,527,500	1,625,000	1,495,000	1,625,000		393	130,000	(129,607)		1,495,393		32,107	32,107	31,044	06/01/2027
87422V-AA-6	TALEN ENERGY SUPPLY LLC		01/09/2019	RBC CAPITAL MARKETS		435,435	565,500	436,849	458,448		296		296		458,744		(23,309)	(23,309)	3,982	06/01/2025
87612E-AV-8	TARGET CORP		06/06/2019	Market Axess		20,318,400	20,000,000	19,942,600	19,989,831		2,860		2,860		19,992,690		325,710	325,710	699,653	07/15/2020
87612E-AZ-9	TARGET CORP		02/01/2019	WELLS FARGO		13,040,950	13,000,000	13,130,340	13,045,076		(1,212)		(1,212)		13,043,865		(2,915)	(2,915)	205,256	01/15/2022
878742-BC-8	TECK RESOURCES LTD	C	06/26/2019	VARIOUS		2,185,375	2,050,000	2,062,356	2,058,455		(636)		(636)		2,057,819		44,681	44,681	169,917	06/01/2024
87927Y-AA-0	TELECOM ITALIA SPA	C	04/12/2019	Unknown		505,625	500,000	507,500	505,541		(251)		(251)		505,290		335	335	9,722	05/30/2024
87952V-AL-0	TELESAT CANADA	C	10/11/2019	VARIOUS		1,345,160	1,250,000	1,250,000	1,250,000						1,250,000		29,750	29,750	150,425	11/15/2024
87971M-BH-5	TELUS CORP	C	02/26/2019	WELLS FARGO SECURITIES LLC		17,436,035	17,165,000	16,893,005	16,894,513		807		807		16,895,320		540,715	540,715	223,717	11/16/2048
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.		12/30/2019	Paydown		114,952	114,998	114,998	115,007		(2)		(2)		114,998		(46)	(46)	5,322	03/30/2023
88033G-CP-3	TENET HEALTHCARE CORP		02/22/2019	VARIOUS		1,296,875	1,250,000	1,250,000	1,250,000						1,250,000				107,031	01/01/2022
88104L-AB-9	TERRAFORM POWER OPERATING LLC		10/22/2019	VARIOUS		2,647,694	2,495,000	2,324,050	2,362,877		13,220		13,220		2,376,097		118,903	118,903	295,030	06/15/2025
881575-AC-8	TESCO PLC	C	05/01/2019	Unknown		27,690,000	26,000,000	25,212,190	25,359,017		5,671		5,671		25,364,689		2,325,311	2,325,311	652,925	11/15/2037
88158U-AA-6	TERVITA ESCROW CORP	C	04/12/2019	Unknown		736,300	740,000	752,438	750,828		(942)		(942)		749,885		(13,585)	(13,585)	20,532	12/01/2021
88307*-AA-3	TEXOMA WIND LLC		12/31/2019	Redemption @ 100.00		1,098,441	1,098,441	1,098,441	1,098,441						1,098,441				56,135	06/30/2034
88315L-AA-6	TMCL 181 A - ABS	C	12/20/2019	Paydown		718,344	718,344	709,853	709,931		8,413		8,413		718,344				16,688	07/20/2043
883556-AX-0	THERMO FISHER SCIENTIFIC INC		10/10/2019	VARIOUS		24,789,558	23,900,000	26,300,181	24,519,290		(219,546)		(219,546)		24,299,744		(399,744)	(399,744)	2,096,508	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC INC		10/15/2019	VARIOUS		41,348,000	40,000,000	41,118,780	40,369,691		(119,412)		(119,412)		40,250,278		(250,278)	(250,278)	3,028,000	08/15/2021
883556-BG-6	THERMO FISHER SCIENTIFIC INC		03/01/2019	VARIOUS		15,017,225	13,500,000	14,883,480	14,876,334		(4,148)		(4,148)		14,872,181		145,044	145,044	406,260	02/01/2044
88576P-AB-9	HENDR 03A A - ABS		12/16/2019	Paydown		187,940	187,940	187,930	187,939		1		1		187,940				4,878	11/15/2033
88947E-AK-6	TOLL BROTHERS FINANCE CORP		04/12/2019	Unknown		1,504,823	1,423,000	1,422,972	1,423,177		76		76		1,423,253		81,570	81,570	55,037	02/15/2022
88947E-AS-9	TOLL BROTHERS FINANCE CORP		04/12/2019	Unknown		813,850	820,000	820,000	820,000						820,000		(6,150)	(6,150)	22,986	03/15/2027
893526-8Y-2	TRANSCANADA PIPELINES LTD	C	01/15/2019	Maturity @ 100.00		15,535,000	15,535,000	18,648,938	15,551,462		(16,462)		(16,462)		15,535,000				553,434	01/15/2019
893526-BY-8	TRANSCANADA PIPELINES LIMITED	C	03/29/2019	TORONTO DOMINION BANK - NEW YORK		17,095,295	15,350,000	16,391,970	15,535,730		(21,875)		(21,875)		15,513,854		1,581,441	1,581,441	1,141,070	01/01/2021
89352H-AM-1	TRANSCANADA PIPELINES LTD	C	08/01/2019	FTN FINANCIAL SECURITIES CORP		4,965,660	4,500,000	4,791,915	4,769,254		(7,495)		(7,495)		4,761,749		203,911	203,911	190,781	03/01/2034
893647-AX-5	TRANSDIGM INC		11/06/2019	Unknown		1,557,112	1,510,000	1,551,113	1,541,525		(4,321)		(4,321)		1,537,204		19,908	19,908	128,413	07/15/2024
893800-AA-0	TRANSOCEAN GUARDIAN LTD	C	07/15/2019	Paydown		72,160	72,160	71,318	71,354		806		806		72,160				3,203	01/15/2024
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	C	11/01/2019	Paydown		50,000	50,000	52,086	52,035		(2,035)		(2,035)		50,000				3,408	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	12/01/2019	Paydown		41,000	41,000	41,913	41,931		(931)		(931)		41,000				2,350	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/01/2019	Paydown		42,350	42,350	42,143	42,155		99		99		42,254		96	96	2,025	08/01/2025
893830-BF-5	TRANSOCEAN INC	C	10/24/2019	VARIOUS		919,000	1,000,000	1,000,000	1,000,000						1,000,000		(81,000)	(81,000)	84,208	01/15/2026
893830-BK-4	TRANSOCEAN INC	C	02/05/2019	CITIGROUP GLOBAL MARKETS, INC		471,250	500,000	500,000	500,000						500,000		(28,750)	(28,750)	10,271	11/01/2025
89566E-AB-4	TRI STATE GENERATION & TRANSMISSION ASSO		04/01/2019	Paydown		757,962	757,962	793,546	774,929		586		586		775,515		(17,554)	(17,554)		07/31/2033
896047-AH-0	TRIBUNE MEDIA CO		06/18/2019	HILLTOP SECURITIES INC		610,578	600,000	609,000	608,225		(1,001)		(1,001)		607,223		3,355	3,355	32,802	07/15/2022
89613D-AA-1	TAH 17SFR1 A - ABS		11/01/2019	Paydown		87,267	87,267	87,265	88,818		(1,551)		(1,551)		87,267				1,478	09/19/2034
89679H-AJ-4	TCF 181 A - ABS		12/20/2019	Paydown		1,500,000	1,500,000	1,499,716	1,499,721		279		279		1,500,000				35,634	03/20/2043
89679H-AN-5	TCF 182 A - ABS		12/20/2019	Paydown		1,100,000	1,100,000	1,099,608	1,099,613		387		387		1,100,000				26,515	06/22/2043
897051-AA-6	TRONOX INC		05/01/2019	Unknown		392,038	395,000	395,509	395,541		2		2		395,546		(3,509)	(3,509)	12,624	04/15/2026
89705P-AA-3	TRONOX FINANCE PLC		04/12/2019	Unknown		735,300	760,000	705,375	759,766		210	54,375	(54,165)		705,602		29,698	29,698	23,185	10/01/2025
899042-AA-3	TUFTS MEDICAL CENTER INC		12/01/2019	Call @ 100.00		2,030,000	2,030,000	2,030,000	2,030,000						2,030,000				201,285	01/01/2023
902120-AD-6	TYCO LABORATORIES, INC.	C	04/12/2019	Unknown		8,890,292	8,000,000	8,813,240	8,222,251		(15,679)		(15,679)		8,206,572		683,721	683,721	339,889	05/01/2022
903293-BE-7	USG CORP	C	05/24/2019	CORPORATE REORGANIZATIONS		772,650	765,000	771,628	771,261		(240)		(240)		771,021		1,629	1,629	17,922	06/01/2027

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
903638-AA-8	USTA NATIONAL TENNIS CENTER INC.		08/01/2019	Redemption @ 100.00		492,564	492,564	492,564	492,564						492,564				18,708	09/08/2024
90400G-AB-7	ULTRA RESOURCES INC		12/19/2019	VARIOUS		119,063	1,050,000	334,129	1,045,297		7,775	711,170	(703,394)		341,903		(222,840)	(222,840)	74,041	04/15/2025
904764-AK-3	UNILEVER CAPITAL CORP	C	02/15/2019	Maturity @ 100.00		3,114,000	3,114,000	3,429,168	3,119,154		(5,154)		(5,154)		3,114,000				74,736	02/15/2019
907818-DB-1	UNION PACIFIC CORP		01/15/2019	Maturity @ 100.00		11,000,000	11,000,000	12,468,700	11,007,336		(7,336)		(7,336)		11,000,000				433,125	01/15/2019
907818-DD-7	UNION PACIFIC CORP		10/09/2019	VARIOUS		16,202,240	16,000,000	17,476,210	16,205,455		(143,277)		(143,277)		16,062,178		(62,178)	(62,178)	1,345,573	02/15/2020
909218-AB-5	UNIT CORP		09/03/2019	Bank of America Securities		491,750	700,000	694,556	698,192		488		488		698,680		(206,930)	(206,930)	37,358	05/15/2021
90931E-AA-2	UAL 191 A - ABS		12/25/2019	VARIOUS		10,345,716	10,065,894	10,065,894							10,065,894		279,822	279,822	101,344	02/25/2033
90931L-AA-6	UNITED AIRLINES INC - ABS		08/01/2019	Paydown		376,791	376,790	377,348	377,325		(268)		(268)		377,057		(266)	(266)	14,522	01/07/2030
911312-AK-2	UNITED PARCEL SERVICE INC		04/01/2019	Maturity @ 100.00		37,500,000	37,500,000	37,473,375	37,499,803		197		197		37,500,000				960,938	04/01/2019
912920-AG-0	QWEST CORP		04/12/2019	Unknown		8,662,500	8,750,000	7,829,088	7,940,064		3,227		3,227		7,943,290		719,210	719,210	254,570	11/15/2043
913017-BA-6	UNITED TECHNOLOGIES CORPORATION		03/05/2019	CREDIT SUISSE SECURITIES		12,605,043	9,875,000	9,662,418	9,743,325		2,496		2,496		9,745,821		2,859,221	2,859,221	353,854	09/15/2029
913017-BT-5	UNITED TECHNOLOGIES CORP		05/08/2019	HSBC SECURITIES INC.		4,394,716	4,230,000	4,705,071	4,675,592		(4,181)		(4,181)		4,671,411		(276,694)	(276,694)	83,543	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP		05/08/2019	GOLDMAN		13,284,000	13,500,000	13,603,115	13,597,422		(557)		(557)		13,596,865		(312,865)	(312,865)	270,788	05/15/2045
91359P-AJ-9	UNIVERSAL HOSPITAL SERVICES INC		02/04/2019	Call @ 100.00		3,050,000	3,050,000	2,781,375	2,924,564		6,598		6,598		2,931,162		118,838	118,838	109,175	08/15/2020
914906-AS-1	UNIVISION COMMUNICATIONS INC		12/19/2019	VARIOUS		3,536,468	3,740,000	3,560,864	3,691,761		3,701	123,283	(119,583)		3,572,179		(35,711)	(35,711)	147,624	02/15/2025
91831A-AB-7	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	12/24/2019	VARIOUS		3,481,011	3,474,000	3,125,778	3,234,480		44,271		44,271		3,278,752		200,159	200,159	205,298	05/15/2023
91832V-AA-2	VOC ESCROW LTD		04/12/2019	Unknown		488,125	500,000	500,000	500,000						500,000		(11,875)	(11,875)	16,458	02/15/2028
91889D-AE-6	ENSCO ROWAN PLC	C	09/24/2019	Jane Street		273,947	450,000	450,000	450,000						450,000		(176,054)	(176,054)	40,203	02/01/2026
92211M-AC-7	VDC 181 A2 - ABS		12/15/2019	Paydown		205,000	205,000	205,000	205,000						205,000				5,097	02/16/2043
92211M-AE-3	VDC 182 A2 - ABS		12/15/2019	Paydown		140,000	140,000	140,000	140,000						140,000				3,111	11/16/2043
92211W-AA-9	VANTIV LLC		07/31/2019	VARIOUS		841,981	805,000	784,500	786,134		1,360		1,360		787,494		17,506	17,506	62,025	11/15/2025
92212K-AA-4	VDC 191 A2 - ABS		12/15/2019	Paydown		8,467	8,467	8,467							8,467				57	07/15/2044
92241T-AH-5	VEDANTA RESOURCES PLC		02/05/2019	Maturity @ 100.00		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				49,375	01/31/2019
9226AP-AA-3	VENATOR FINANCE S A RL		01/24/2019	BARCLAYS CAPITAL INC FIXED INC		835,000	1,000,000	790,000	790,000		1,780		1,780		791,780		43,220	43,220	30,826	07/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC		01/24/2019	MARKETAXESS CORPORATION		2,916,000	2,700,000	2,691,252	2,695,636		104		104		2,695,740		220,260	220,260	50,213	09/15/2023
92344X-AB-5	VERIZON NEW YORK INC.		11/25/2019	CORPORATE REORGANIZATIONS		4,405,920	3,000,000	2,962,860	2,974,963		1,371		1,371		2,976,334		1,429,586	1,429,586	254,438	04/01/2032
92532W-AA-1	VERSUM MATERIALS INC		10/17/2019	VARIOUS		1,688,238	1,580,000	1,621,708	1,616,396		(40)		(40)		1,616,356		58,381	58,381	67,687	09/30/2024
925524-AH-3	VIACOM INC.		11/29/2019	Susquehanna Fin. Grp.		1,120,240	800,000	959,896	902,595		(5,661)		(5,661)		896,891		223,349	223,349	84,525	07/30/2030
92676X-AD-9	VIKING CRUISES LTD	C	04/12/2019	Unknown		485,000	500,000	507,500	506,880		(139)		(139)		506,741		(21,741)	(21,741)	16,891	09/15/2027
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC		10/18/2019	VARIOUS		2,067,040	2,000,000	1,940,000	1,953,808		4,381		4,381		1,958,189		41,811	41,811	198,432	01/15/2026
92857W-AV-2	VODAFONE GROUP PLC		07/17/2019	VARIOUS		8,816,370	8,500,000	8,803,450	8,580,000		(18,875)		(18,875)		8,561,125		(61,125)	(61,125)	627,299	03/16/2021
92890H-AB-8	WEA FINANCE LLC		09/17/2019	Maturity @ 100.00		11,000,000	11,000,000	10,978,000	10,996,820		3,180		3,180		11,000,000				297,000	09/17/2019
92914X-AS-8	VOYA 152R DR - CDO	C	10/02/2019	VARIOUS		19,606,200	20,000,000	20,000,000	20,000,000						20,000,000		(393,800)	(393,800)	1,054,932	07/23/2027
929227-2X-3	WAMU 03S5 119 - CMO/RMBS		04/01/2019	VARIOUS		1,882,731	1,850,184	1,768,434	1,821,392		632		632		1,822,024		60,707	60,707	30,916	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS		12/01/2019	Paydown		1,033,379	1,033,379	960,401	962,392		70,988		70,988		1,033,379				33,038	06/25/2034
92938E-AT-0	WFRBS 13C16 ASB - CMBS		12/01/2019	Paydown		941,972	941,972	970,225	950,773		(8,801)		(8,801)		941,972				22,867	09/17/2046
931142-CZ-4	WAL MART STORES INC		06/05/2019	Market Axess		15,214,200	15,000,000	14,815,600	14,962,035		8,805		8,805		14,970,839		243,361	243,361	300,625	10/25/2020
931142-EB-5	WALMART INC		04/01/2019	AMHERST SEC DTC&MBS		10,282,160	9,800,000	9,698,374	9,700,691		850		850		9,701,542		580,618	580,618	101,076	06/28/2038
931422-AE-9	WALGREEN CO		01/15/2019	Maturity @ 100.00		12,454,000	12,454,000	12,612,965	12,454,835		(835)		(835)		12,454,000				326,918	01/15/2019
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		11/06/2019	BARCLAYS CAPITAL INC FIXED INC		23,890,268	23,880,000	23,261,030	23,265,446		10,652		10,652		23,276,098		614,171	614,171	1,114,400	11/18/2044
93627C-AA-9	WARRIOR MET COAL INC		05/01/2019	VARIOUS		1,006,935	1,010,000	1,025,713	1,023,564		(60)		(60)		1,023,503		(16,568)	(16,568)	17,500	11/01/2024
94107J-AA-1	WASTE PRO USA INC		11/25/2019	VARIOUS		624,644	605,000	605,000	605,000						605,000		19,644	19,644	42,662	02/15/2026
94354K-AA-8	WAAV 191 A - ABS		12/15/2019	Paydown		268,500	268,500	268,488			12		12		268,500				939	09/15/2044
947075-AE-7	WEATHERFORD INTERNATIONAL INC	C	05/14/2019	VARIOUS		149,940	252,000	243,883	244,258		75		75		244,333		(94,393)	(94,393)	9,482	03/15/2038
94707V-AB-6	WEATHERFORD INTERNATIONAL LTD	C	05/14/2019	VARIOUS		499,660	838,000	729,036	799,158		310	68,994	(68,684)		730,474		(230,814)	(230,814)	29,872	09/15/2040
94707V-AD-2	WEATHERFORD INTERNATIONAL LTD (BERMUDA)	C	05/14/2019	CITIGROUP GLOBAL MARKETS, INC		114,000	190,000	161,975	162,704		172		172		162,876		(48,876)	(48,876)	5,653	04/15/2042
94946D-AA-9	WLKRG 19A A - ABS		12/15/2019	Paydown		474,688	474,688	474,664			24		24		474,688				3,791	06/15/2038
94973V-AH-0	ANTHEM INC		08/01/2019	BARCLAYS CAPITAL INC FIXED INC		4,957,400	4,000,000	4,194,390	4,142,248		(3,174)		(3,174)		4,139,072		818,328	818,328	145,444	12/15/2034
94973V-AN-7	ANTHEM INC		06/05/2019	RBC CAPITAL MARKETS		3,572,712	2,916,000	2,868,615	2,878,273		468		468		2,878,740		693,972	693,972	88,817	06/15/2037
94978#-HS-9	OLD NATIONAL BANK - ABS		12/23/2019	Redemption @ 100.00		84,011	84,011	84,011	84,012						84,012				3,144	09/21/2027

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
94984H-AD-7	WFMBS 0612 A4 - CMO/RMBS		10/01/2019	Paydown		1,065,842	1,150,370	1,085,759	1,090,513		(24,671)		(24,671)		1,065,842				39,772	10/25/2036
958102-AM-7	WESTERN DIGITAL CORP		07/18/2019	CITIGROUP GLOBAL MARKETS INC.		495,000	500,000	500,000	500,000						500,000		(5,000)	(5,000)	22,233	02/15/2026
958254-AK-0	WESTERN GAS PARTNERS LP		04/26/2019	BARCLAYS CAPITAL INC FIXED INC		6,333,660	6,000,000	5,746,980	5,748,087		6,959		6,959		5,755,046		578,614	578,614	206,625	08/15/2028
96042G-AL-6	WLAKE 183 D - ABS		03/04/2019	RBC CAPITAL MARKETS		5,050,000	5,000,000	4,990,820	4,990,921		301		301		4,991,222		58,778	58,778	44,444	10/16/2023
961548-AQ-7	WESTVACO CORPORATION		04/01/2019	Call @ 100.00		113,000	113,000	122,857	117,242		(241)		(241)		117,001		(4,001)	(4,001)	4,322	03/15/2027
96188#-AA-6	WETT HOLDINGS LLC		12/31/2019	Redemption @ 100.00		124,444	124,444	124,444	124,444						124,444				4,998	12/18/2024
962166-AS-3	WEYERHAEUSER COMPANY		12/06/2019	VARIOUS		17,602,093	15,225,000	15,070,600	15,179,462		4,544		4,544		15,184,006		2,418,087	2,418,087	1,260,754	07/15/2023
962178-AN-9	TRI POINTE HOMES INC		04/12/2019	Unknown		505,000	500,000	524,250	518,097		(808)		(808)		517,288		(12,288)	(12,288)	9,547	06/15/2024
96926D-AH-3	WILLIAM LYON HOMES INC		07/10/2019	VARIOUS		1,408,362	1,406,000	1,457,196	1,420,776		(9,003)		(9,003)		1,411,773		(3,412)	(3,412)	75,330	08/15/2022
97063Q-AA-0	WESTF 17A A - ABS		12/15/2019	Paydown		728,050	728,050	727,430	729,991		(1,941)		(1,941)		728,050				21,292	08/15/2042
97064E-AA-6	WESTF 18A A - ABS		12/15/2019	Paydown		1,474,550	1,474,550	1,474,477	1,474,319		231		231		1,474,550				40,331	09/15/2043
98212B-AD-5	WPX ENERGY INC		09/24/2019	CORPORATE REORGANIZATIONS		220,798	217,000	207,235	211,239		1,287		1,287		212,526		8,271	8,271	26,366	01/15/2022
983024-AG-5	WYETH		01/28/2019	WELLS FARGO SECURITIES LLC		23,966,195	18,500,000	19,378,355	19,137,858		(1,061)		(1,061)		19,136,796		4,829,399	4,829,399	597,910	02/01/2034
983024-AN-0	WYETH		05/13/2019	Suntrust		12,658,100	10,000,000	9,535,100	9,627,794		4,879		4,879		9,632,673		3,025,427	3,025,427	370,222	04/01/2037
98311A-AA-3	WYNDHAM HOTELS & RESORTS INC		04/12/2019	Unknown		1,013,750	1,000,000	1,000,000	1,000,000						1,000,000		13,750	13,750	26,427	04/15/2026
98313R-AD-8	WYNN MACAU LTD		05/03/2019	VARIOUS		577,500	600,000	600,000	600,000						600,000		(22,500)	(22,500)	15,858	10/01/2027
989194-AP-0	ZAYO GROUP LLC		03/26/2019	VARIOUS		1,294,282	1,325,000	1,302,740	1,304,309		391		391		1,304,700		(10,418)	(10,418)	48,348	01/15/2027
98954U-AB-9	ZIGGO BOND FINANCE BV	C	04/12/2019	Unknown		725,625	750,000	750,000	750,000						750,000		(24,375)	(24,375)	33,375	01/15/2027
BL1390-82-4	IAP		04/01/2019	Call @ 100.00															12	07/18/2021
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		11/01/2019	Paydown		1,084,789	1,085,889	1,133,427	1,055,503				77,924		1,133,427	(48,638)		(48,638)	44,212	10/15/2027
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP		12/31/2019	Paydown		459,853	457,822	454,490	437,802				16,688		454,490	5,363		5,363	9,304	12/31/2033
C1465*-AK-9	CGI INC.	A	10/01/2019	Redemption @ 100.00		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				100,179	09/12/2024
C8318#-AA-1	SEASPAN ULC		09/04/2019	VARIOUS		11,704,289	10,732,123	11,452,827	10,470,054				982,773		11,452,827	(690,010)		(690,010)	1,792,399	03/04/2025
EK3707-01-6	MIRABELA NICKEL LTD	C	02/01/2019	Adjustment					16,169	25,938			25,938							06/24/2019
F98592-AB-8	WPP FINANCE SA	B	04/01/2019	VARIOUS		7,713,528	7,197,300	10,645,568	7,399,921		(63,623)		(63,623)	1,981,946	9,318,244	(1,845,069)	240,353	(1,604,716)	248,162	11/06/2020
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C	11/18/2019	Redemption @ 100.00		597,960	597,960	597,960	597,960						597,960				24,169	11/15/2036
G2479P-S5-5	COVENTRY BUILDING SOCIETY	B	10/16/2019	Maturity @ 100.00		2,560,900	2,555,500	3,734,922	2,607,343		(75,736)		(75,736)	674,355	3,205,962	(645,062)		(645,062)	155,151	10/16/2019
G3309S-AA-1	EE FINANCE PLC	B	03/28/2019	Maturity @ 100.00		16,488,360	16,620,660	21,104,407	16,077,175		(37,770)		(37,770)	4,281,860	20,321,265	(3,832,905)		(3,832,905)	721,366	03/28/2019
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED	C	12/01/2019	Redemption @ 100.00		311,640	311,640	311,640	311,640						311,640				11,869	05/15/2042
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED	B	10/16/2019	Paydown		460,962	459,990	466,326	458,496				7,830		466,326	(5,364)		(5,364)	11,855	04/16/2028
G82961-AA-4	SOUTHERN WATER SERVICES FINANCE	B	04/01/2019	Maturity @ 100.00		2,606,100	2,606,100	3,782,687	2,568,210		(26,635)		(26,635)	684,500	3,226,075	(619,975)		(619,975)	161,026	03/31/2019
G8681R-11-0	TATE & LYLE PLC	B	11/25/2019	Maturity @ 100.00		3,331,297	3,311,552	4,969,457	3,392,502		(132,635)		(132,635)	881,503	4,141,370	(810,073)		(810,073)	224,863	11/25/2019
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL LIMITED	C	04/01/2019	Redemption @ 100.00		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				51,571	03/31/2025
G9408*-AA-0	ANGEL TRAINS LTD	B	11/29/2019	Redemption @ 100.00		24,188,450	24,128,610	29,917,195	23,816,320					6,100,875	29,917,195	(5,728,745)		(5,728,745)	1,127,788	11/28/2021
N3114M-AG-8	DAIMLER INTERNATIONAL FINANCE BV	B	06/06/2019	Maturity @ 100.00		10,170,400	10,184,800	13,125,567	10,222,668		(41,693)		(41,693)	2,374,861	12,555,836	(2,385,436)		(2,385,436)	355,964	06/06/2019
PP9J4Z-AT-3	Aurora Solar Corporation		05/01/2019	Paydown		127,087	127,301	131,931	127,087					4,844	131,931	(4,844)		(4,844)		12/31/2033
PPA05K-P3-5	Sociedad Concesionaria Operadora Aeropor	C	12/15/2019	Paydown		1,372,511	1,372,511	1,372,511							1,372,511				18,868	12/15/2026
PPE0AB-CL-9	Meade Pipeline Investment LLC		12/01/2019	Paydown		19,737	19,737	19,737							19,737				493	10/30/2026
PPQD45-GE-0	Linia Nou Tram Dos SA	B	12/31/2019	Paydown		44,669	44,584	43,384							43,384	1,285		1,285	439	12/31/2037
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD	C	06/06/2019	VARIOUS		6,371,370	5,800,000	5,800,000	5,800,000						5,800,000				697,302	05/23/2026
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,479,048,433	3,349,041,184	3,441,356,253	3,339,511,606	470,896	(4,573,324)	2,450,486	(6,552,914)	18,069,960	3,358,390,559	(16,609,472)	122,288,512	105,679,040	137,969,457	XXX
060505-EH-3	BANK OF AMERICA CORP		01/17/2019	MERRILL LYNCH PIERCE FENNER		1,243,500	1,200,000	1,200,000	1,200,000						1,200,000		43,500	43,500	28,542	12/29/2049
060505-EL-4	BANK OF AMERICA CORP		01/14/2019	MERRILL LYNCH PIERCE FENNER		831,340	788,000	808,685	806,211		(109)		(109)		806,102		25,238	25,238	11,809	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP		11/06/2019	Unknown		21,481,336	17,000,000	17,535,906	17,276,350		(20,374)		(20,374)		17,255,976		4,225,360	4,225,360	1,220,246	06/15/2027
225313-AE-5	CREDIT AGRICOLE SA	C	09/18/2019	Call @ 100.00		2,375,000	2,375,000	2,336,266	2,337,476		878		878		2,338,355		36,645	36,645	118,008	12/29/2049
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/06/2019	BAIRD ROBERT W & CO		2,570,125	2,900,000	2,820,783	2,819,286		1,587		1,587		2,820,874		(250,749)	(250,749)	158,470	10/01/2066
31945H-AB-1	FIRST CHICAGO NBD CAPITAL I		11/26/2019	SEAPORT		18,700,000	20,000,000	19,716,642	19,746,490		27,043		27,043		19,773,533		(1,073,533)	(1,073,533)	662,067	02/01/2027
53079E-AQ-7	LIBERTY MUTUAL GROUP INC		06/17/2019	Call @ 100.00		2,770,000	2,770,000	2,601,963	2,641,020		3,237		3,237		2,644,257		125,743	125,743	78,444	03/07/2067
4899999. Subtotal - Bonds - Hybrid Securities						49,971,301	47,033,000	47,020,246	46,826,833		12,263		12,263		46,839,096		3,132,205	3,132,205	2,277,585	XXX
000000-00-0	CSC Holdings LLC		11/01/2019	Redemption @ 100.00		995,000	995,000	990,025	990,628		466		466		991,094		3,906	3,906	43,188	01/25/2026
000000-00-0	NORMID TL B 1L USD	C	12/31/2019	Redemption @ 100.00		2,713	2,713	2,713	2,706						2,713				95	10/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Cineworld Finance US Inc		11/01/2019	VARIOUS		1,537,913	1,548,300	1,546,768	1,546,946		168		168		1,547,113		(9,201)	(9,201)	49,738	02/28/2025
000000-00-0	BAUSCH HEALTH CO (VALEANT PHARMA)		12/30/2019	VARIOUS		150,000	150,000	148,500	132,420		113		113		148,627		1,373	1,373	4,004	11/27/2025
78466D-BD-5	SS&C TECHNOLOGIES		04/01/2019	Call @ 100.00		6											6	6	(2,684)	02/28/2025
78466D-BE-3	SS&C TECHNOLOGIES		12/31/2019	Call @ 100.00		196,447	196,447	195,950	444,405		14		14		196,024		422	422	(4,664)	02/28/2025
BL1390-82-4	IAP		12/30/2019	VARIOUS		923	923	831	67,833		16		16		918		5	5	50	07/18/2021
C8000C-AB-9	POWSOL TL B 1L USD		12/30/2019	Redemption @ 100.00		1,513	1,513	1,497			1		1		1,498		14	14	60	03/18/2026
N2611U-AC-9	Diamond BC BV	D	12/31/2019	VARIOUS		19,596	19,596	19,621	19,618		(2)		(2)		19,616		(20)	(20)	618	09/06/2024
N8232N-AB-3	NOURYON FINANCE BV (Starfruit Finance)	C	11/01/2019	Redemption @ 100.00		10,166	10,166	10,115	8,492		5		5		10,122		44	44	448	10/01/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						2,914,275	2,924,657	2,916,019	3,213,047		781		781		2,917,725		(3,450)	(3,450)	90,854	XXX
8399997. Total - Bonds - Part 4						3,978,873,145	3,843,123,752	3,915,107,733	3,793,790,427	470,896	(2,823,684)	2,450,486	(4,803,274)	18,069,960	3,848,858,415	(16,609,472)	131,538,362	114,928,890	149,299,573	XXX
8399998. Total - Bonds - Part 5						1,442,400,094	1,427,168,541	1,435,662,683		(556,032)	(440,360)	348,523	(1,344,915)		1,435,186,880		7,213,213	7,213,213	7,319,546	XXX
8399999. Total - Bonds						5,421,273,238	5,270,292,293	5,350,770,416	3,793,790,427	(85,136)	(3,264,044)	2,799,009	(6,148,189)	18,069,960	5,284,045,296	(16,609,472)	138,751,575	122,142,103	156,619,119	XXX
86788X-20-3	SUNTRUST REAL ESTATE INVESTMENT CORPORAT		04/12/2019	Unknown	50.000	5,856,450	0.00	4,901,200	4,901,200						4,901,200		955,250	955,250	225,000	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,856,450	XXX	4,901,200	4,901,200						4,901,200		955,250	955,250	225,000	XXX
8999997. Total - Preferred Stocks - Part 4						5,856,450	XXX	4,901,200	4,901,200						4,901,200		955,250	955,250	225,000	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						5,856,450	XXX	4,901,200	4,901,200						4,901,200		955,250	955,250	225,000	XXX
03212B-10-3	c		09/13/2019	Unknown	0.460	3		9	3	5			5		9		(6)	(6)		
03350F-10-6	ANDEAVOR LOGISTICS UNT		07/30/2019	VARIOUS	100,043.000	4,479,569		4,827,259	3,250,397	1,576,862			1,576,862		4,827,259		(347,690)	(347,690)	206,089	
03673L-10-3	ANTERO RESOURCES MIDSTREAM UNT		04/01/2019	Unknown	99,225.000	2,367,509		2,602,958	2,122,423	480,535			480,535		2,602,958		(235,450)	(235,450)	46,636	
03675Y-10-3	ANTERO MIDSTREAM ORD		03/13/2019	Unknown	29,551.000	496,460		496,460	330,380	166,080			166,080		496,460					
03676B-10-2	ANTERO MIDSTREAM ORD		07/29/2019	VARIOUS	57,538.000	532,075		705,549							705,549		(173,475)	(173,475)	23,797	
118230-10-1	BUCKEYE PARTNERS UNT		05/16/2019	WELLS FARGO	70,744.000	2,953,359		2,861,156	2,050,869	810,288			810,288		2,861,156		92,203	92,203	53,058	
21241B-10-0	CONTURA ENERGY ORD		05/01/2019	VARIOUS	2,537.438	151,165		17,877	166,811	(148,934)			(148,934)		17,877		133,288	133,288		
23311P-10-0	DCP MIDSTREAM UNT		10/23/2019	VARIOUS	12,411.000	297,709		519,373	328,767	190,606			190,606		519,373		(221,665)	(221,665)	29,042	
257454-10-8	DOMINION ENERGY MIDSTREAM PARTNE UNT		01/02/2019	CITIGROUP GLOBAL MARKETS, INC	22,910.000	410,391		344,394	413,296	(68,903)			(68,903)		344,394		65,997	65,997		
29273V-10-0	ENERGY TRANSFER UNT		10/10/2019	Not Available	19,885.000	246,008		309,102	208,097	42,461			42,461		309,102		(63,093)	(63,093)	15,674	
29336U-10-7	ENLINK MIDSTREAM PARTNERS COM UNT		01/28/2019	CORPORATE REORGANIZATIONS	98,721.000	1,213,625		1,812,800	1,086,918	725,881			725,881		1,812,800		(599,175)	(599,175)	38,501	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		10/28/2019	VARIOUS	43,344.000	1,205,020		1,184,315	955,248	100,272			100,272		1,184,315		20,705	20,705	38,768	
55336V-10-0	MPLX COM UNT		10/11/2019	VARIOUS	31,809.730	901,602		1,144,735	370,145	65,847			65,847		1,144,735		(243,133)	(243,133)	29,020	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		10/22/2019	VARIOUS	19,592.000	1,234,541		1,305,432	1,102,856	186,053			186,053		1,305,432		(70,891)	(70,891)	39,165	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		10/03/2019	Not Available	17,171.000	411,254		747,466	495,212	252,255			252,255		747,466		(336,212)	(336,212)	31,608	
70788V-10-2	PENN VIRGINIA ORD		03/13/2019	GOLDMAN	59.000	3,397			3,190	(3,190)			(3,190)				3,397	3,397		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		10/22/2019	BARCLAYS CAPITAL INC	44,183.000	861,648		1,164,633	701,420	245,583			245,583		1,164,633		(302,985)	(302,985)	39,007	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT	C	04/01/2019	Adjustment	0.000														4,363	
874696-10-7	TALLGRASS ENERGY GL A ORD		08/05/2019	VARIOUS	108,078.000	2,114,994		2,407,725	2,083,869	(168,571)			(168,571)		2,407,725		(292,731)	(292,731)	116,795	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		10/30/2019	VARIOUS	71,838.000	1,663,348		2,315,042	1,644,562	310,199			310,199		2,315,042		(651,694)	(651,694)	113,641	
969457-10-0	WILLIAMS ORD		12/01/2019	VARIOUS	79,916.000	2,014,623		2,464,840	1,395,963	616,630			616,630		2,464,840		(450,217)	(450,217)	74,103	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						23,558,299	XXX	27,231,126	18,710,426	5,379,960			5,379,960		27,231,126		(3,672,827)	(3,672,827)	899,266	XXX
723682-10-0	PIONEER FUND A	C	04/15/2019	VARIOUS	351.590	9,351		11,784	8,701	3,078			3,078		11,784		(2,432)	(2,432)	5	
723682-10-0	PIONEER FUND A		12/31/2019	VARIOUS	697.394	20,453		23,327	17,272	6,060			6,060		23,327		(2,875)	(2,875)	1,083	
72375Q-10-8	PIONEER MID CAP VAL A	C	04/01/2019	VARIOUS	84.388	1,712		2,000	1,544	455			455		2,000		(288)	(288)		
72375Q-10-8	PIONEER MID CAP VAL A		12/31/2019	VARIOUS	168.844	3,710		4,000	3,090	910			910		4,000		(290)	(290)	24	
72387W-40-8	PIONEER SEL MC GR A	C	04/15/2019	VARIOUS	314.863	12,309		9,457	10,816	(1,359)			(1,359)		9,457		2,852	2,852		
72387W-40-8	PIONEER SEL MC GR A		12/31/2019	VARIOUS	627.044	26,873		18,848	21,538	(2,690)			(2,690)		18,848		8,025	8,025	223	
724010-10-3	PIONEER CORE EQTY A	C	04/01/2019	VARIOUS	81.816	1,428		1,302	1,303	(2)			(2)		1,302		126	126		
724010-10-3	PIONEER CORE EQTY A		12/31/2019	VARIOUS	164.116	3,126		2,613	2,615	(1)			(1)		2,613		513	513	58	
9499999. Subtotal - Common Stocks - Mutual Funds						78,963	XXX	73,330	66,879	6,452			6,452		73,331		5,631	5,631	1,393	XXX
9799997. Total - Common Stocks - Part 4						23,637,262	XXX	27,304,456	18,777,305	5,386,411			5,386,411		27,304,457		(3,667,195)	(3,667,195)	900,659	XXX
9799998. Total - Common Stocks - Part 5						11,229,609	XXX	12,797,633							12,797,633		(1,568,024)	(1,568,024)	197,162	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9799999. Total - Common Stocks						34,866,871	XXX	40,102,089	18,777,305	5,386,411			5,386,411		40,102,090		(5,235,220)	(5,235,220)	1,097,821	XXX
9899999. Total - Preferred and Common Stocks						40,723,321	XXX	45,003,289	23,678,505	5,386,411			5,386,411		45,003,290		(4,279,970)	(4,279,970)	1,322,821	XXX
9999999 - Totals						5,461,996,559	XXX	5,395,773,705	3,817,468,932	5,301,276	(3,264,044)	2,799,009	(761,778)	18,069,960	5,329,048,586	(16,609,472)	134,471,605	117,862,133	157,941,940	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-5M-8	UNITED STATES TREASURY		02/06/2019	VARIOUS	10/18/2019	VARIOUS	188,825,000	195,661,058	197,328,397	195,591,214		(69,844)		(69,844)			1,737,183	1,737,183	1,925,519	1,218,144
912828-5N-6	UNITED STATES TREASURY		01/02/2019	VARIOUS	03/04/2019	NOMURA SECURITIES/FIXED INCOME	1,125,000	1,146,349	1,143,839	1,145,913		(436)		(436)			(2,073)	(2,073)	8,068	3,021
912828-5R-7	UNITED STATES TREASURY		04/02/2019	Barclays Capital	05/23/2019	VARIOUS	17,000,000	17,158,104	17,162,560	17,154,973		(3,131)		(3,131)			7,587	7,587	158,798	133,630
912828-5T-3	UNITED STATES TREASURY		01/23/2019	VARIOUS	03/28/2019	VARIOUS	31,550,000	31,592,404	31,681,409	31,591,377		(1,027)		(1,027)			90,032	90,032	116,406	37,022
912828-5U-0	UNITED STATES TREASURY		01/31/2019	VARIOUS	04/15/2019	VARIOUS	75,000,000	75,389,314	75,585,022	75,385,416		(3,898)		(3,898)			199,606	199,606	312,680	171,495
912828-6A-3	UNITED STATES TREASURY		05/16/2019	VARIOUS	10/18/2019	VARIOUS	45,900,000	46,037,326	46,444,909	46,034,172		(3,154)		(3,154)			410,737	410,737	149,877	40,405
912828-6B-1	UNITED STATES TREASURY		05/17/2019	VARIOUS	12/17/2019	VARIOUS	82,975,000	83,926,741	84,257,104	83,918,525		(8,216)		(8,216)			338,579	338,579	510,848	306,224
912828-6F-2	UNITED STATES TREASURY		03/21/2019	VARIOUS	05/14/2019	VARIOUS	96,500,000	96,413,639	97,193,882	96,414,483		844		844			779,399	779,399	220,822	105,673
912828-6G-0	UNITED STATES TREASURY		03/06/2019	GOLDMAN	04/10/2019	VARIOUS	9,000,000	8,951,836	8,977,969	8,952,069		233		233			25,900	25,900	9,487	4,066
912828-6H-8	UNITED STATES TREASURY		03/18/2019	RBC CAPITAL MARKETS, LLC	05/16/2019	VARIOUS	20,000,000	19,985,223	20,048,878	19,985,737		514		514			63,141	63,141	55,503	5,163
912828-6L-9	UNITED STATES TREASURY		05/22/2019	VARIOUS	06/11/2019	NOMURA SECURITIES/FIXED INCOME	10,250,000	10,131,074	10,356,844	10,132,913		1,838		1,838			223,932	223,932	40,328	16,875
912828-6T-2	UNITED STATES TREASURY		08/01/2019	VARIOUS	12/17/2019	VARIOUS	38,575,000	39,765,645	40,456,270	39,743,861		(21,784)		(21,784)			712,408	712,408	269,937	93,853
912828-6X-3	UNITED STATES TREASURY		06/28/2019	VARIOUS	09/30/2019	VARIOUS	85,675,000	86,486,973	86,682,235	86,481,246		(5,727)		(5,727)			200,990	200,990	123,343	49,186
912828-7B-0	UNITED STATES TREASURY		07/23/2019	VARIOUS	11/06/2019	VARIOUS	31,450,000	31,328,759	31,879,156	31,330,575		1,815		1,815			548,582	548,582	77,201	21,601
912828-W7-1	UNITED STATES TREASURY		05/17/2019	VARIOUS	11/18/2019	VARIOUS	150,000,000	148,937,612	148,962,027	148,946,188		8,576		8,576			15,838	15,838	245,060	81,865
912828-XT-2	UNITED STATES TREASURY		06/20/2019	VARIOUS	11/06/2019	VARIOUS	41,000,000	41,286,739	41,431,405	41,279,090		(7,648)		(7,648)			152,314	152,314	102,732	23,333
912828-Y8-7	UNITED STATES TREASURY		08/06/2019	GOLDMAN	12/17/2019	VARIOUS	20,000,000	20,185,156	20,096,349	20,176,030		(9,126)		(9,126)			(79,681)	(79,681)	95,774	6,658
912828-Y9-5	UNITED STATES TREASURY		10/04/2019	VARIOUS	12/04/2019	VARIOUS	28,625,000	29,159,510	29,239,915	29,151,958		(7,552)		(7,552)			87,957	87,957	78,025	32,109
912828-YB-0	UNITED STATES TREASURY		10/22/2019	VARIOUS	12/18/2019	VARIOUS	89,475,000	89,464,662	88,197,464	89,117,046		907	348,523	(347,616)			(919,582)	(919,582)	341,938	153,408
912828-YD-6	UNITED STATES TREASURY		09/05/2019	DEUTSCHE BANK SECURITIES, INC.	12/05/2019	MORGAN STANLEY CO	5,000,000	4,952,734	4,889,238	4,954,347		1,612		1,612			(65,109)	(65,109)	18,321	1,133
912828-YE-4	UNITED STATES TREASURY		09/05/2019	NOMURA SECURITIES/FIXED INCOME	12/12/2019	VARIOUS	15,000,000	14,861,133	14,712,254	14,864,396		3,263		3,263			(152,141)	(152,141)	25,755	3,091
912828-YG-9	UNITED STATES TREASURY		10/10/2019	VARIOUS	12/11/2019	NOMURA SECURITIES/FIXED INCOME	25,025,000	25,227,972	24,868,502	25,224,836		(3,136)		(3,136)			(356,334)	(356,334)	53,332	8,143
912828-YH-7	UNITED STATES TREASURY		09/30/2019	NOMURA SECURITIES/FIXED INCOME	11/18/2019	MORGAN STANLEY CO	13,000,000	12,960,434	12,899,878	12,961,120		686		686			(61,242)	(61,242)	18,033	533
912828-YM-6	UNITED STATES TREASURY		11/18/2019	VARIOUS	12/17/2019	VARIOUS	128,500,000	127,542,630	127,778,085	127,554,080		11,450		11,450			224,005	224,005	192,754	81,614
912828-YS-3	UNITED STATES TREASURY		12/02/2019	VARIOUS	12/17/2019	VARIOUS	32,000,000	31,690,215	31,738,466	31,692,119		1,904		1,904			46,347	46,347	43,077	9,087
912828-YU-8	UNITED STATES TREASURY		12/02/2019	MORGAN STANLEY CO	12/18/2019	VARIOUS	10,500,000	10,401,152	10,403,765	10,401,502		349		349			2,263	2,263	5,861	1,399
0599999. Subtotal - Bonds - U.S. Governments							1,291,950,000	1,300,644,394	1,304,415,824	1,300,185,186		(110,685)	348,523	(459,208)			4,230,638	4,230,638	5,199,480	2,608,728
71654Q-CQ-3	PETROLEOS MEXICANOS	C	09/12/2019	JP MORGAN CHASE BANK/HSBCSI	10/21/2019	MORGAN STANLEY CO	1,000,000	999,540	1,053,000	999,517		(23)		(23)			53,483	53,483	5,408	
1099999. Subtotal - Bonds - All Other Governments							1,000,000	999,540	1,053,000	999,517		(23)		(23)			53,483	53,483	5,408	
00688J-AA-5	ADIENT US LLC	C	04/25/2019	MERRILL LYNCH PIERCE FENNER	05/09/2019	MERRILL LYNCH PIERCE FENNER	290,000	290,000	292,538	290,000							2,538	2,538	395	
013092-AA-9	ALBERTSONS COMPANIES INC		01/22/2019	MERRILL LYNCH PIERCE FENNER	01/23/2019	MERRILL LYNCH PIERCE FENNER	825,000	825,000	828,094	825,000							3,094	3,094		
03768C-AC-3	APID 30 A1A - CDO		11/06/2019	Unknown	11/22/2019	BOFA	1,100,000	1,095,193	1,096,437	1,095,185		(8)		(8)			1,252	1,252	3,746	1,825
04964K-AL-5	ATRM 9R AR - CDO	D	11/06/2019	Unknown	11/25/2019	BOFA	5,250,000	5,247,270	5,246,588	5,247,238		(32)		(32)			(650)	(650)	44,914	34,549
05363L-AU-7	AVERY 6R AR - CDO	C	11/06/2019	Unknown	12/05/2019	BOFA Securities Comm Sharing Account	1,750,000	1,747,482	1,749,475	1,747,602		120		120			1,873	1,873	4,860	143
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD	C	02/14/2019	VARIOUS	10/21/2019	VARIOUS	874,000	874,044	926,910	874,039		(5)		(5)			52,872	52,872	19,275	
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD	C	06/11/2019	WELLS FARGO SECURITIES LLC	11/06/2019	Unknown	16,515,000	16,518,254	17,346,051	16,519,433		1,179		1,179			826,618	826,618	401,406	69,271
09626R-AW-5	BLUEM 122RR AR2 - CDO	C	11/06/2019	Unknown	12/05/2019	BOFA Securities Comm Sharing Account	4,146,700	4,147,857	4,145,456	4,147,848		(9)		(9)			(2,392)	(2,392)	40,214	28,624
1248EP-CB-7	CCO HOLDINGS LLC		06/25/2019	DEUTSCHE BANK SECURITIES, INC.	06/26/2019	RBC CAPITAL MARKETS	300,000	306,000	307,500	306,000							1,500	1,500	2,105	2,105
12513G-BD-0	CDW LLC		09/12/2019	MORGAN STANLEY CO	09/12/2019	MORGAN STANLEY CO	500,000	500,000	502,500	500,000							2,500	2,500		
150190-AC-0	CEDAR FAIR LP		06/18/2019	JP MORGAN SECS INC., - FIXED INCOME	06/18/2019	JP MORGAN SECS INC., - FIXED INCOME	250,000	250,000	251,875	250,000							1,875	1,875		
15135B-AS-0	CENTENE CORP		11/21/2019	BARCLAYS CAPITAL INC FIXED INC	12/03/2019	JP MORGAN SECS INC., - FIXED INCOME	500,000	500,000	523,750	500,000							23,750	23,750		
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL		10/21/2019	JP MORGAN SECS INC., - FIXED INCOME	10/21/2019	JP MORGAN SECS INC., - FIXED INCOME	500,000	500,000	505,000	500,000							5,000	5,000		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
237266-AH-4	DARLING INGREDIENTS INC		03/28/2019	MERRILL LYNCH PIERCE FENNER	03/28/2019	Stifel, Nicolaus & Co., Inc.	1,250,000	1,250,000	1,265,625	1,250,000							15,625	15,625		
25277L-AC-0	DIAMOND SPORTS GROUP LLC		07/18/2019	JP MORGAN SECS INC., - FIXED INCOME	09/24/2019	VARIOUS	1,000,000	1,000,000	1,043,750	1,000,000							43,750	43,750	8,695	
254709-AP-3	DISCOVER FINANCIAL SERVICES		01/28/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS	11/06/2019	Unknown	20,000,000	19,968,000	21,733,040	19,968,804		804		804			1,764,236	1,764,236	690,000	
26817C-AC-5	DYNCORP INTERNATIONAL INC		07/01/2019	VARIOUS	08/20/2019	VARIOUS	12,841	12,841	12,953	12,841							112	112	452	
28228P-AA-9	EG GLOBAL FINANCE PLC	C	05/02/2019	BARCLAYS CAPITAL INC FIXED INC	08/06/2019	BARCLAYS CAPITAL INC FIXED INC	800,000	800,000	780,000	800,000							(20,000)	(20,000)	12,750	
36256X-AE-2	GMCAR 191 A4 - ABS		01/08/2019	RBC CAPITAL MARKETS	06/11/2019	MERRILL LYNCH PIERCE FENNER	3,000,000	2,999,290	3,063,750	2,998,888		(402)		(402)			64,862	64,862	38,875	
36318W-AE-0	GALXY 15R AR - CDO		01/24/2019	RBC CAPITAL MARKETS	12/01/2019	GOLDMAN SACHS INTERNATIONAL	8,200,000	8,157,360	8,176,220	8,152,092		(5,268)		(5,268)			24,128	24,128	264,475	11,807
36319Q-BM-3	GALXY 19R A1R - CDO		11/06/2019	Unknown	11/22/2019	MORGAN STANLEY & CO	1,945,000	1,944,008	1,941,694	1,944,024		16		16			(2,330)	(2,330)	5,627	2,217
431475-AD-4	HILL-ROM HOLDINGS INC		09/05/2019	Not Available	09/12/2019	JEFFERIES	200,000	200,000	203,750	200,000							3,750	3,750		
432833-AE-1	HILTON DOMESTIC OPERATING COMPANY INC		06/10/2019	MERRILL LYNCH PIERCE FENNER	06/10/2019	VARIOUS	750,000	750,000	752,813	750,000							2,813	2,813		
466112-AR-0	JBS USA LLC	C	04/23/2019	BARCLAYS CAPITAL INC FIXED INC	04/24/2019	BARCLAYS CAPITAL INC FIXED INC	300,000	305,250	307,875	305,250							2,625	2,625	6,469	6,469
48249V-AN-1	KKR 131R A1R - CDO		11/06/2019	Unknown	11/25/2019	BOFA	2,240,000	2,237,155	2,238,544	2,237,206		51		51			1,338	1,338	8,805	4,505
48251T-AA-9	KKR 20 A - CDO		11/06/2019	Unknown	11/22/2019	BOFA	1,750,000	1,734,758	1,739,588	1,734,941		183		183			4,647	4,647	6,240	3,196
50067P-AA-7	KORN FERRY		12/12/2019	Bank of America Securities	12/13/2019	MERRILL LYNCH PIERCE FENNER	500,000	500,000	505,625	500,000							5,625	5,625	64	
50184N-AM-4	LCM 15R AR - CDO		11/06/2019	Unknown	11/25/2019	MORGAN STANLEY CO	9,000,000	8,998,920	8,981,100	8,998,947		27		27			(17,847)	(17,847)	29,654	12,824
50200W-AC-6	LCM 28 B - CDO		11/06/2019	Unknown	12/05/2019	ROBERT W. BAIRD & CO.	1,000,000	986,769	987,310	986,924		155		155			386	386	4,854	1,629
55819B-AL-4	MDPK 18R A1R - CDO	C	11/06/2019	VARIOUS	11/22/2019	BARCLAYS BANK	15,500,000	15,490,195	15,501,705	15,475,537		(14,658)		(14,658)			26,168	26,168	330,933	14,299
55952Y-AP-2	MAGNE 8RR AR2 - CDO	C	11/06/2019	Unknown	11/25/2019	JP MORGAN SECS INC., - FIXED INCOME	2,887,000	2,866,906	2,868,408	2,867,218		311		311			1,190	1,190	10,279	5,259
58502B-AC-0	MEDNAX INC		02/19/2019	JP MORGAN SECS INC., - FIXED INCOME	09/19/2019	VARIOUS	750,000	748,125	763,281	748,429		304		304			14,852	14,852	25,339	4,688
64110L-AU-0	NETFLIX INC		04/24/2019	MORGAN STANLEY CO	04/24/2019	MORGAN STANLEY CO	500,000	500,000	502,500	500,000							2,500	2,500		
64129J-AQ-3	NEUB 14R A1R - CDO	C	11/06/2019	Unknown	11/25/2019	JP MORGAN SECS INC., - FIXED INCOME	5,350,000	5,352,996	5,350,589	5,352,960		(36)		(36)			(2,371)	(2,371)	14,203	4,261
67102S-AL-8	OCP 145R A1R - CDO	C	11/06/2019	Unknown	11/22/2019	BOFA	1,500,000	1,486,365	1,488,975	1,486,489		124		124			2,486	2,486	3,644	1,131
69888X-AA-7	PAR PHARMACEUTICAL INC	C	03/14/2019	JP MORGAN SECS INC., - FIXED INCOME	03/18/2019	JP MORGAN SECS INC., - FIXED INCOME	200,000	200,000	202,000	200,000							2,000	2,000		
74112B-AL-9	PRESTIGE BRANDS INC		11/15/2019	MORGAN STANLEY CO	11/26/2019	MORGAN STANLEY CO	300,000	300,000	306,375	300,000							6,375	6,375		
74981H-CE-8	RACEP 9R 1BR - CDO		11/06/2019	Unknown	11/22/2019	Wells Fargo Bank	1,550,000	1,549,194	1,546,900	1,549,205		11		11			(2,305)	(2,305)	6,060	3,174
750236-AW-1	RADIAN GROUP INC		06/13/2019	RBC CAPITAL MARKETS	07/18/2019	VARIOUS	1,550,000	1,550,000	1,559,500	1,550,000							9,500	9,500	3,033	
81880X-AA-0	SHACK 1914 A1 - CDO	C	11/06/2019	Unknown	11/25/2019	CITIBANK, N.A.	4,000,000	3,994,440	3,985,400	3,994,433		(7)		(7)			(9,033)	(9,033)	44,432	36,247
81883E-AA-9	SHACK 1711 A - CDO	C	11/06/2019	Unknown	11/22/2019	GOLDMAN SACHS & CO	2,273,000	2,273,682	2,267,772	2,273,608		(74)		(74)			(5,836)	(5,836)	22,122	17,965
82967N-BE-7	SIRIUS XM RADIO INC		08/05/2019	VARIOUS	09/23/2019	CITIGROUP GLOBAL MARKETS INC.	240,000	243,258	249,540	243,213		(45)		(45)			6,327	6,327	2,559	367
85172F-AP-4	SPRINGLEAF FINANCE CORP		02/20/2019	BARCLAYS CAPITAL INC FIXED INC	09/27/2019	Bank of America Securities	500,000	500,000	540,000	500,000							40,000	40,000	18,630	
89473L-AH-7	TRMPK 1RR ARR - CDO	C	11/06/2019	Unknown	12/05/2019	BOFA Securities Comm Sharing Account	2,000,000	1,998,982	2,000,500	1,999,021		39		39			1,479	1,479	8,264	2,699
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	07/19/2019	CITIGROUP GLOBAL MARKETS, INC	08/05/2019	CITIGROUP GLOBAL MARKETS INC.	500,000	500,000	510,000	500,000							10,000	10,000	382	
92914N-AJ-0	VOYA 151R A1R - CDO		11/06/2019	Unknown	11/25/2019	BOFA	7,000,000	6,955,270	6,962,900	6,955,841		571		571			7,059	7,059	22,581	10,726
92915U-AB-0	VOYA 172 A1 - CDO	C	11/06/2019	Unknown	11/25/2019	MORGAN STANLEY CO	2,170,000	2,168,887	2,168,741	2,168,866		(21)		(21)			(124)	(124)	8,322	4,258
96926J-AC-1	WILLIAM CARTER CO		02/28/2019	MERRILL LYNCH PIERCE FENNER	03/01/2019	Stifel, Nicolaus & Co., Inc.	200,000	200,000	203,500	200,000							3,500	3,500		
000000-00-0	Valuation Adjustment		12/31/2019	NA	12/31/2019	NA					(556,032)	(313,080)		(869,112)						
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							133,718,541	133,523,749	136,434,395	133,507,079	(556,032)	(329,750)		(885,782)			2,927,316	2,927,316	2,114,657	284,236
C8000C-AB-9	POWSOL TL B 1L USD		11/01/2019	JP MORGAN CHASE BANK/HSBCSI	11/01/2019	JP MORGAN CHASE BANK/HSBCSI	500,000	495,000	496,875	495,098		98		98			1,777	1,777		
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							500,000	495,000	496,875	495,098		98		98			1,777	1,777		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds							1,427,168,541	1,435,662,683	1,442,400,094	1,435,186,880	(556,032)	(440,360)	348,523	(1,344,915)			7,213,213	7,213,213	7,319,546	2,892,963
8999998. Total - Preferred Stocks																				
03350F-10-6	ANDEAVOR LOGISTICS UNT		06/19/2019	VARIOUS	07/30/2019	Unknown	19,589.000	705,649	705,649	705,649										
03676B-10-2	ANTERO MIDSTREAM ORD		05/24/2019	VARIOUS	07/29/2019	VARIOUS	88,969.000	1,263,983	868,598	1,263,983							(395,385)	(395,385)	28,290	
23311P-10-0	DCP MIDSTREAM UNT		06/18/2019	JEFFERIES & COMPANY, INC.	10/23/2019	VARIOUS	3,256.000	94,148	78,103	94,148							(16,045)	(16,045)	2,540	
29336T-10-0	ENLINK MIDSTREAM COM UNT		06/18/2019	VARIOUS	08/14/2019	VARIOUS	187,025.000	1,988,856	1,419,101	1,988,856							(569,755)	(569,755)	94,264	
55336V-10-0	MPLX COM UNT		07/30/2019	VARIOUS	10/11/2019	VARIOUS	35,062.420	1,495,928	944,863	1,495,928							(551,065)	(551,065)	23,404	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		07/30/2019	CREDIT SUISSE SECURITIES (USA)	10/22/2019	CITIGROUP GLOBAL MARKETS INC.	2,287.000	149,774	148,198	149,774							(1,576)	(1,576)	2,316	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		06/19/2019	VARIOUS	10/03/2019	Not Available	4,505.000	142,096	107,897	142,096							(34,199)	(34,199)	2,891	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								5,840,433	4,272,409	5,840,433							(1,568,024)	(1,568,024)	153,704	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		04/22/2019	VARIOUS	07/22/2019	VARIOUS	69,572.000	6,957,200	6,957,200	6,957,200									43,458	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								6,957,200	6,957,200	6,957,200									43,458	
9799998. Total - Common Stocks								12,797,633	11,229,609	12,797,633							(1,568,024)	(1,568,024)	197,162	
9899999. Total - Preferred and Common Stocks								12,797,633	11,229,609	12,797,633							(1,568,024)	(1,568,024)	197,162	
9999999 - Totals								1,448,460,317	1,453,629,703	1,447,984,514	(556,032)	(440,360)	348,523	(1,344,915)			5,645,189	5,645,189	7,516,708	2,892,963

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	8BI	NO		142,265,847	15,223,929	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	8BI	NO		11,932,616	992,299	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	8BI	NO		13,336,667	167,818	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								167,535,130	16,384,046	XXX	XXX
1899999. Total Common Stocks								167,535,130	16,384,046	XXX	XXX
1999999 - Totals								167,535,130	16,384,046	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: $ 2,034,543,158
2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.030415B SPXAV5E 01/07/20|.030415B|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2015	01/07/2020	3,113	525,584	168.85	16,121			66,061		66,061	40,007						0010
.030415C SPXAV5E 01/21/20|.030415C|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2015	01/21/2020	1,104	186,713	169.08	5,673			23,118		23,118	14,059						0010
.030415D SPXAV5E 02/07/20|.030415D|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2015	02/07/2020	4,934	835,506	169.33	25,093			101,716		101,716	62,093						0010
.030415E SPXAV5E 02/21/20|.030415E|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2015	02/21/2020	3,793	648,279	170.9	17,674			71,761		71,761	45,623						0010
.042215Z SPX EURO 3/09/20|.042215Z|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	4,138	703,545	170.03	19,665			81,706		81,706	50,467						0010
.42215AA SPX EURO 3/23/20|.42215AA|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	2,201	376,170	170.88	10,095			41,412		41,412	26,084						0010
.42215AB SPX EURO 4/07/20|.42215AB|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	1,938	329,370	169.97	9,452			38,175		38,175	23,387						0010
.42215AC SPX EURO 4/21/20|.42215AC|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	4,085	696,723	170.55	18,864			77,841		77,841	48,283						0010
.031418Q EEJ EUR002/14/20|.031418Q|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2018	02/14/2020	765	105,000	137.21	4,694			1,581		1,581	1,128						0010
.B051418 EEJ EUR005/14/20|.B051418|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2020	1,281	175,000	136.61	7,158			4,151		4,151	3,040						0010
.061418V EEJ EUR006/15/20|.061418V|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2018	06/15/2020	766	105,000	137.02	4,284			2,450		2,450	1,782						0010
.081718C SPX EUR012/31/20|.081718C|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	1,545,455	1,700,000	1.1		49,300		25,343		25,343	(23,957)						0010
.081718B SPX EUR012/31/20|.081718B|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	1,767,442	1,900,000	1.075		68,400		44,397		44,397	(24,003)						0010
.081718A SPX EUR012/31/20|.081718A|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	18,571,429	19,500,000	1.05		867,750		660,828		660,828	(206,922)						0010
.102218F EEJ EUR010/14/20|.102218F|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2020	3,708	485,000	130.8	20,613			29,922		29,922	20,367						0010
.111418W EEJ EUR011/16/20|.111418W|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/16/2020	2,303	300,000	130.24	12,360			19,772		19,772	13,230						0010
.R111418 SPX EUR011/16/20|.R111418|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/16/2020	74	200,000	2701.58	21,740			43,161		43,161	30,953						0010
.D121418 EEJ EUR012/14/20|.D121418|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/14/2020	1,077	140,000	129.97	5,600			9,530		9,530	6,302						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.121418H EEJ EUR009/14/20|.121418H| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	09/14/2020	918	125,000	136.19	2,638			3,831		3,831	2,733						0010
.A121818 SPX EUR010/14/20|.A121818| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/18/2018	10/14/2020	127	349,350	2750.79	23,642			67,886		67,886	50,232						0010
.010719S EEJ EUR001/07/20|.010719S| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	25,184	3,190,000	126.67		86,449		299,516		299,516	213,067						0010
.010719P EEJ EUR001/07/20|.010719P| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	30,236	3,830,000	126.67		93,452		305,277		305,277	211,825						0010
.010719Q EEJ EUR001/07/20|.010719Q| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	25,105	3,180,000	126.67		79,500		267,619		267,619	188,119						0010
.E010719 SPX ASIAN01/07/2|.E010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2019	01/07/2020	612	1,560,000	2549.69		44,148		97,153		97,153	53,005						0010
.F010719 SPX ASIAN01/07/2|.F010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2019	01/07/2020	1,698	4,330,000	2549.69		129,467		289,999		289,999	160,532						0010
.H010719 SPX ASIAN01/07/2|.H010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2019	01/07/2020	459	1,170,000	2549.69		40,365		97,070		97,070	56,705						0010
.M010719 SPX EUR001/07/20|.M010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	582	1,485,000	2549.69		32,819		61,457		61,457	28,638						0010
.L010719 SPX EUR001/07/20|.L010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	1,106	2,820,000	2549.69		58,092		107,961		107,961	49,869						0010
.010719T EEJ EUR001/07/20|.010719T| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	3,237	410,000	126.67		11,357		38,565		38,565	27,208						0010
.0107190 EEJ EUR001/07/20|.0107190| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	23,092	2,925,000	126.67		69,323		219,092		219,092	149,770						0010
.J010719 SPX EUR001/07/20|.J010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	924	2,355,000	2549.69		42,155		77,214		77,214	35,060						0010
.C010719 SPX ASIAN01/07/2|.C010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2019	01/07/2020	1,649	4,205,000	2549.69		106,807		226,977		226,977	120,170						0010
.0010719 SPX EUR001/07/20|.0010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	7,548	19,245,000	2549.69		481,125		911,895		911,895	430,770						0010
.D010719 SPX ASIAN01/07/2|.D010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/07/2019	01/07/2020	535	1,365,000	2549.69		36,173		77,774		77,774	41,601						0010
.010719U EEJ EUR001/07/20|.010719U| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	35,955	4,600,000	127.9367		118,220		386,741		386,741	268,521						0010
.010719R EEJ EUR001/07/20|.010719R| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	29,289	3,710,000	126.67		94,605		326,254		326,254	231,649						0010
.I010719 SPX EUR001/07/20|.I010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	359	915,000	2549.69		12,810		22,865		22,865	10,055						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.B010719 SPX ASIAN01/07/2|.B010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	1,761	4,490,000	2549.69		105,066		219,019		219,019	113,953						0010
.010719W EEJ EUR001/07/20|.010719W| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	5,004	645,000	128.886725		14,706		49,392		49,392	34,686						0010
.G010719 SPX ASIAN01/07/2|.G010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	526	1,340,000	2549.69		42,210		96,843		96,843	54,633						0010
.010719Y EEJ EUR001/07/20|.010719Y| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	1,921	250,000	130.153425		4,825		16,645		16,645	11,820						0010
.010719J EEJ EUR001/07/20|.010719J| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	2,408	305,000	126.67		5,521		13,476		13,476	7,955						0010
.N010719 SPX EUR001/07/20|.N010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	9,282	23,665,000	2549.69		565,594		1,066,868		1,066,868	501,275						0010
.R010719 SPX EUR001/07/20|.R010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	4,803	12,245,000	2549.69		360,003		698,931		698,931	338,928						0010
.T010719 SPX EUR001/07/20|.T010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	2,928	7,465,000	2549.69		245,599		486,530		486,530	240,931						0010
.U010719 SPX EUR001/07/20|.U010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	437	1,115,000	2549.69		38,914		78,020		78,020	39,107						0010
.Q010719 SPX EUR001/07/20|.Q010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	3,899	9,940,000	2549.69		278,320		537,552		537,552	259,232						0010
.010719Z SPX ASIAN01/07/2|.010719Z| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	698	1,780,000	2549.69		28,480		55,158		55,158	26,678						0010
.S010719 SPX EUR001/07/20|.S010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	514	1,310,000	2549.69		40,217		78,569		78,569	38,352						0010
.P010719 SPX EUR001/07/20|.P010719| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	1,416	3,610,000	2549.69		94,582		180,792		180,792	86,210						0010
.A010719 SPX ASIAN01/07/2|.A010719| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	722	1,840,000	2549.69		36,616		73,754		73,754	37,138						0010
.010719L EEJ EUR001/07/20|.010719L| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	2,882	365,000	126.67		7,629		20,979		20,979	13,351						0010
.010719X EEJ EUR001/07/20|.010719X| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	7,662	990,000	129.2034		21,681		73,337		73,337	51,656						0010
.010719K EEJ EUR001/07/20|.010719K| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	4,539	575,000	126.67		11,155		28,739		28,739	17,584						0010
.010719M EEJ EUR001/07/20|.010719M| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	18,355	2,325,000	126.67		50,685		145,253		145,253	94,568						0010
.010719N EEJ EUR001/07/20|.010719N| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	9,908	1,255,000	126.67		27,861		81,540		81,540	53,679						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.010719V EEJ EUR001/07/20|.010719V| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	5,950	765,000	128.57005		18,207		60,493		60,493	42,286						0010
.K010719 SPX EUR001/07/20|.K010719| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/07/2019	01/07/2020	1,967	5,015,000	2549.69		97,793		180,472		180,472	82,680						0010
.011419P EEJ EUR001/14/20|.011419P| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	9,847	1,245,000	126.44		37,599		119,460		119,460	81,861						0010
.M011419 SPX EUR001/14/20|.M011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	323	835,000	2582.61		39,162		83,392		83,392	44,230						0010
.0011419 SPX EUR001/14/20|.0011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	343	885,000	2582.61		51,330		123,629		123,629	72,299						0010
.011419T EEJ EUR001/14/21|.011419T| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2021	3,599	455,000	126.44		18,610		42,638		42,638	24,028						0010
.N011419 SPX EUR001/14/20|.N011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	2,951	7,620,000	2582.61		403,098		912,911		912,911	509,813						0010
.B011419 SPX EUR001/14/20|.B011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	732	1,890,000	2582.61		30,429		53,252		53,252	22,823						0010
.C011419 SPX EUR001/14/20|.C011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	2,472	6,385,000	2582.61		126,423		227,744		227,744	101,321						0010
.D011419 SPX EUR001/14/20|.D011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	1,154	2,980,000	2582.61		63,474		115,226		115,226	51,752						0010
.011419V SPX ASIAN01/14/2|.011419V| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	925	2,390,000	2582.61		46,127		89,806		89,806	43,679						0010
.011419U SPX ASIAN01/14/2|.011419U| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	296	765,000	2582.61		10,863		20,105		20,105	9,242						0010
.011419X SPX ASIAN01/14/2|.011419X| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	1,708	4,410,000	2582.61		113,337		237,974		237,974	124,637						0010
.011419I EEJ EUR001/14/20|.011419I| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	3,599	455,000	126.44		10,511		31,754		31,754	21,243						0010
.H011419 SPX EUR001/14/20|.H011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	507	1,310,000	2582.61		36,549		68,711		68,711	32,162						0010
.L011419 SPX EUR001/14/20|.L011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	575	1,485,000	2582.61		53,015		104,438		104,438	51,424						0010
.011419Z SPX ASIAN01/14/2|.011419Z| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	1,483	3,830,000	2582.61		114,900		257,197		257,197	142,297						0010
.A011419 SPX ASIAN01/14/2|.A011419| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	1,053	2,720,000	2582.61		86,496		199,244		199,244	112,748						0010
.F011419 SPX EUR001/14/20|.F011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	6,310	16,295,000	2582.61		417,152		773,270		773,270	356,118						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.011419G EEJ EUR001/14/20|.011419G| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	4,310	545,000	126.44		11,936		34,019		34,019	22,083						0010
.011419N EEJ EUR001/14/20|.011419N| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	16,055	2,030,000	126.44		55,419		192,370		192,370	136,951						0010
.011419M EEJ EUR001/14/20|.011419M| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	17,795	2,250,000	126.44		57,600		195,458		195,458	137,858						0010
.011419L EEJ EUR001/14/20|.011419L| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	27,918	3,530,000	126.44		88,250		293,840		293,840	205,590						0010
.011419E EEJ EUR001/14/20|.011419E| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	2,887	365,000	126.44		6,899		17,324		17,324	10,426						0010
.K011419 SPX EUR001/14/20|.K011419| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	912	2,355,000	2582.61		78,422		151,984		151,984	73,562						0010
.011419O EEJ EUR001/14/20|.011419O| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	3,005	380,000	126.44		10,602		36,362		36,362	25,760						0010
.011419C EEJ EUR001/07/20|.011419C| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/07/2020	28,776	3,645,000	126.67		99,144		342,837		342,837	243,693						0010
.011419Q EEJ EUR001/14/20|.011419Q| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	31,142	3,975,000	127.64118		103,748		343,675		343,675	239,928						0010
.011419K EEJ EUR001/14/20|.011419K| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	19,100	2,415,000	126.44		59,168		190,990		190,990	131,823						0010
.J011419 SPX EUR001/14/20|.J011419| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	5,392	13,925,000	2582.61		416,358		794,366		794,366	378,008						0010
.011419R EEJ EUR001/14/20|.011419R| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	11,947	1,540,000	128.90558		34,188		117,759		117,759	83,571						0010
.G011419 SPX EUR001/14/20|.G011419| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	943	2,435,000	2582.61		65,015		121,636		121,636	56,621						0010
.011419H EEJ EUR001/14/20|.011419H| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	4,152	525,000	126.44		11,708		34,069		34,069	22,361						0010
.011419W SPX ASIAN01/14/2|.011419W| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2019	01/14/2020	2,391	6,175,000	2582.61		146,348		299,289		299,289	152,942						0010
.011419S EEJ EUR001/14/20|.011419S| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	3,156	410,000	129.9171		7,954		28,074		28,074	20,120						0010
.011419D EEJ EUR001/07/20|.011419D| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/07/2020	3,626	465,000	128.253375		11,253		37,932		37,932	26,679						0010
.E011419 SPX EUR001/14/20|.E011419| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	8,044	20,775,000	2582.61		504,833		934,038		934,038	429,205						0010
.011419J EEJ EUR001/14/20|.011419J| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	34,048	4,305,000	126.44		102,459		320,955		320,955	218,496						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.I011419 SPX EUR001/14/20|.I011419| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/14/2019	01/14/2020	2,966	7,660,000	2582.61		221,374		417,835		417,835	196,461						0010
.011419F EEJ EUR001/14/20|.011419F| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	6,129	775,000	126.44		15,113		38,720		38,720	23,608						0010
.011419Y SPX ASIAN01/14/2|.011419Y| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2019	01/14/2020	556	1,435,000	2582.61		39,750		85,754		85,754	46,004						0010
.012219D EEJ EUR001/14/20|.012219D| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/14/2020	3,747	475,000	126.7561		13,728		44,391		44,391	30,663						0010
.012219W SPX ASIAN01/21/2|.012219W| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	594	1,565,000	2632.9		35,056		69,417		69,417	34,361						0010
.012219V SPX ASIAN01/21/2|.012219V| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	1,012	2,665,000	2632.9		52,767		101,706		101,706	48,939						0010
.012219E EEJ EUR001/14/20|.012219E| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/14/2020	3,877	500,000	128.9688		10,900		37,984		37,984	27,084						0010
.012219G EEJ EUR001/21/20|.012219G| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	2,688	340,000	126.5		7,378		20,612		20,612	13,234						0010
.012219H EEJ EUR001/21/20|.012219H| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	5,771	730,000	126.5		16,352		47,239		47,239	30,887						0010
.D012219 SPX EUR001/21/20|.D012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	931	2,450,000	2632.9		52,920		93,549		93,549	40,629						0010
.012219F EEJ EUR001/21/20|.012219F| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	7,431	940,000	126.5		17,954		44,968		44,968	27,014						0010
.C012219 SPX EUR001/21/20|.C012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	2,875	7,570,000	2632.9		151,400		267,939		267,939	116,539						0010
.012219C EEJ EUR001/14/20|.012219C| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/14/2020	6,604	835,000	126.44		23,213		79,902		79,902	56,689						0010
.012219U SPX ASIAN01/21/2|.012219U| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	414	1,090,000	2632.9		16,023		29,294		29,294	13,271						0010
.012219I EEJ EUR001/21/20|.012219I| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	4,743	600,000	126.5		13,920		41,681		41,681	27,761						0010
.012219X SPX ASIAN01/21/2|.012219X| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	1,215	3,200,000	2632.9		75,840		151,846		151,846	76,006						0010
.F012219 SPX EUR001/21/20|.F012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	3,718	9,790,000	2632.9		243,771		439,140		439,140	195,369						0010
.E012219 SPX EUR001/21/20|.E012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	3,908	10,290,000	2632.9		233,583		415,447		415,447	181,864						0010
.012219K EEJ EUR001/21/20|.012219K| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	26,443	3,345,000	126.5		81,953		261,935		261,935	179,982						0010

SCHEDULE DB - PART A - SECTION 1

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.012219M EEJ EUR001/21/20|.012219M| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	19,051	2,410,000	126.5		61,937		206,239		206,239	144,302						0010
.A012219 SPX ASIAN01/21/2|.A012219| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	01/22/2019	01/21/2020	1,052	2,770,000	2632.9		87,809		197,310		197,310	109,501						0010
.0122190 EEJ EUR001/21/20|.0122190| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	21,423	2,710,000	126.5		73,983		253,378		253,378	179,395						0010
.H012219 SPX EUR001/21/20|.H012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	925	2,435,000	2632.9		66,476		121,350		121,350	54,875						0010
.J012219 SPX EUR001/21/20|.J012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	3,280	8,635,000	2632.9		254,733		469,857		469,857	215,125						0010
.I012219 SPX EUR001/21/20|.I012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	710	1,870,000	2632.9		53,295		97,844		97,844	44,549						0010
.012219N EEJ EUR001/21/20|.012219N| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	3,083	390,000	126.5		10,374		35,350		35,350	24,976						0010
.012219S EEJ EUR001/21/20|.012219S| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	6,588	850,000	129.03		18,785		64,045		64,045	45,260						0010
.012219R EEJ EUR001/21/20|.012219R| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	7,762	1,000,000	128.84025		22,600		76,845		76,845	54,245						0010
.012219T EEJ EUR001/21/20|.012219T| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	4,116	535,000	129.97875		10,433		36,303		36,303	25,870						0010
.G012219 SPX EUR001/21/20|.G012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	6,637	17,475,000	2632.9		456,098		825,622		825,622	369,524						0010
.K012219 SPX EUR001/21/20|.K012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	4,820	12,690,000	2632.9		390,852		722,055		722,055	331,203						0010
.012219L EEJ EUR001/21/20|.012219L| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	29,051	3,675,000	126.5		92,243		302,039		302,039	209,797						0010
.012219Q EEJ EUR001/21/20|.012219Q| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	20,350	2,600,000	127.765		67,340		221,874		221,874	154,534						0010
.012219J EEJ EUR001/21/20|.012219J| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	18,656	2,360,000	126.5		56,404		174,713		174,713	118,309						0010
.012219Y SPX ASIAN01/21/2|.012219Y| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	01/22/2019	01/21/2020	1,964	5,170,000	2632.9		135,971		282,520		282,520	146,549						0010
.012219B EEJ EUR001/14/20|.012219B| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/14/2020	21,552	2,725,000	126.44		74,120		258,231		258,231	184,111						0010
.012219A EEJ EUR001/07/20|.012219A| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/07/2020	8,171	1,035,000	126.67		27,221		97,178		97,178	69,958						0010
.012219P EEJ EUR001/21/20|.012219P| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	9,526	1,205,000	126.5		33,620		114,185		114,185	80,566						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.012219Z SPX ASIAN01/21/2|.012219Z| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	2,036	5,360,000	2632.9		162,408		357,149		357,149	194,741						0010
.B012219 SPX EUR001/21/20|.B012219| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	733	1,930,000	2632.9		31,459		54,463		54,463	23,004						0010
.012319J MXEA EUR001/07/2|.012319J|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/07/2020	1,025	1,796,528	1752.71		58,005		108,823		108,823	50,818						0010
.012319D MXEA ASIAN01/21/|.012319D|M XEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/21/2020	1,006	1,806,444	1795.67		41,940		106,806		106,806	64,860						0010
.012319L MXEA EUR001/14/2|.012319L|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/14/2020	1,024	1,822,003	1779.3		51,978		104,066		104,066	52,088						0010
.012319C MXEA ASIAN01/14/|.012319C|M XEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/14/2020	1,015	1,805,990	1779.3		46,162		105,679		105,679	59,517						0010
.012319B MXEA ASIAN01/07/|.012319B|M XEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/07/2020	969	1,698,376	1752.71		53,169		106,083		106,083	52,914						0010
.012319K MXEA EUR001/14/2|.012319K|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/14/2020	1,487	2,645,819	1779.3		63,629		122,622		122,622	58,993						0010
.012319I MXEA EUR001/07/2|.012319I|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	01/07/2020	1,899	3,328,396	1752.71		86,765		155,715		155,715	68,949						0010
.012419F SPX EUR001/07/20|.012419F| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	01/07/2020	2,473	6,305,383	2549.69		262,138		436,785		436,785	174,647						0010
.012419G SPX EUR001/14/20|.012419G| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	01/14/2020	2,524	6,518,508	2582.61		268,049		472,098		472,098	204,049						0010
.E012819 SPX EUR001/28/20|.E012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	1,513	4,000,000	2643.85		86,900		153,768		153,768	66,868						0010
.F012819 SPX EUR001/28/20|.F012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	3,510	9,280,000	2643.85		210,888		373,306		373,306	162,418						0010
.0128190 EEJ EUR001/28/20|.0128190| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	7,809	1,005,000	128.702		24,120		78,040		78,040	53,920						0010
.012819M EEJ EUR001/28/20|.012819M| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	7,650	970,000	126.8		27,257		89,273		89,273	62,016						0010
.012819R EEJ EUR001/28/20|.012819R| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	4,797	625,000	130.287		12,188		40,732		40,732	28,545						0010
.C012819 SPX EUR001/28/20|.C012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	756	2,000,000	2643.85		35,450		61,606		61,606	26,156						0010
.012819V SPX ASIAN01/28/2|.012819V| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	1,434	3,790,000	2643.85		89,065		180,175		180,175	91,110						0010
.012819P EEJ EUR001/28/20|.012819P| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	9,046	1,170,000	129.336		25,857		85,011		85,011	59,154						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.I012819 SPX EUR001/28/20|.I012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	7,638	20,195,000	2643.85		527,594		952,415		952,415	424,821						0010
.012819K EEJ EUR001/28/20|.012819K| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	32,729	4,150,000	126.8		106,655		345,796		345,796	239,142						0010
.012819U SPX ASIAN01/28/2|.012819U| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	965	2,550,000	2643.85		57,120		114,088		114,088	56,968						0010
.012819Z SPX ASIAN01/28/2|.012819Z| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	2,262	5,980,000	2643.85		179,998		403,129		403,129	223,131						0010
.012819J EEJ EUR001/28/20|.012819J| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	27,918	3,540,000	126.8		88,854		284,333		284,333	195,479						0010
.J012819 SPX EUR001/28/20|.J012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	1,369	3,620,000	2643.85		99,279		179,686		179,686	80,407						0010
.012819X SPX ASIAN01/28/2|.012819X| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	533	1,410,000	2643.85		37,929		80,405		80,405	42,476						0010
.012819S SPX ASIAN01/28/2|.012819S| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	477	1,260,000	2643.85		18,396		33,598		33,598	15,202						0010
.A012819 SPX ASIAN01/28/2|.A012819| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	528	1,395,000	2643.85		42,966		97,524		97,524	54,558						0010
.K012819 SPX EUR001/28/20|.K012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	652	1,725,000	2643.85		49,378		89,893		89,893	40,515						0010
.D012819 SPX EUR001/28/20|.D012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	1,154	3,050,000	2643.85		61,991		109,079		109,079	47,088						0010
.H012819 SPX EUR001/28/20|.H012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	2,370	6,265,000	2643.85		161,794		290,511		290,511	128,717						0010
.M012819 SPX EUR001/28/20|.M012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	1,163	3,075,000	2643.85		92,942		170,292		170,292	77,350						0010
.012819L EEJ EUR001/28/20|.012819L| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	30,166	3,825,000	126.8		104,805		346,210		346,210	241,405						0010
.012819N EEJ EUR001/28/20|.012819N| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	37,949	4,860,000	128.068		126,360		401,652		401,652	275,292						0010
.012819A EEJ EUR001/21/20|.012819A| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/21/2020	8,182	1,035,000	126.5		30,533		98,587		98,587	68,055						0010
.012819C EEJ EUR001/28/20|.012819C| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	7,019	890,000	126.8		16,910		42,159		42,159	25,249						0010
.012819D EEJ EUR001/28/20|.012819D| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	5,639	715,000	126.8		14,014		35,633		35,633	21,619						0010
.012819G EEJ EUR001/28/20|.012819G| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	3,273	415,000	126.8		9,628		28,522		28,522	18,894						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.L012819 SPX EUR001/28/20|.L012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	2,986	7,895,000	2643.85		231,521		423,157		423,157	191,636						0010
.N012819 SPX EUR001/28/20|.N012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	6,492	17,165,000	2643.85		527,395		970,949		970,949	443,554						0010
.012819B EEJ EUR001/21/20|.012819B| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/21/2020	2,882	370,000	128.3975		9,139		29,726		29,726	20,587						0010
.012819E EEJ EUR001/28/20|.012819E| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	4,180	530,000	126.8		11,395		31,560		31,560	20,165						0010
.012819H EEJ EUR001/28/20|.012819H| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	27,918	3,540,000	126.8		84,606		258,271		258,271	173,665						0010
.012819Y SPX ASIAN01/28/2|.012819Y| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	1,479	3,910,000	2643.85		115,736		256,170		256,170	140,434						0010
.012819T SPX ASIAN01/28/2|.012819T| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	955	2,525,000	2643.85		50,248		97,594		97,594	47,347						0010
.012819I EEJ EUR001/28/20|.012819I| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	40,812	5,175,000	126.8		127,305		397,679		397,679	270,374						0010
.012819F EEJ EUR001/28/20|.012819F| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	15,812	2,005,000	126.8		44,912		128,786		128,786	83,874						0010
.012819W SPX ASIAN01/28/2|.012819W| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	1,931	5,105,000	2643.85		131,709		275,318		275,318	143,609						0010
.G012819 SPX EUR001/28/20|.G012819| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	7,512	19,860,000	2643.85		496,997		887,427		887,427	390,431						0010
.012819Q EEJ EUR001/28/20|.012819Q| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	2,193	285,000	129.97		5,814		19,285		19,285	13,471						0010
.B012819 SPX ASIAN01/28/2|.B012819| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	879	2,325,000	2643.85		73,935		170,664		170,664	96,729						0010
.S020719 SPX EUR002/07/20|.S020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	6,480	17,535,000	2706.05		506,762		930,011		930,011	423,249						0010
.020719X SPX ASIAN02/07/2|.020719X| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	527	1,425,000	2706.05		19,665		35,992		35,992	16,327						0010
.A020719 SPX ASIAN02/07/2|.A020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	3,457	9,355,000	2706.05		206,746		420,277		420,277	213,532						0010
.020719A EEJ EUR001/21/20|.020719A| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	01/21/2020	5,257	665,000	126.5		19,950		62,176		62,176	42,226						0010
.020719Y SPX ASIAN02/07/2|.020719Y| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	769	2,080,000	2706.05		37,856		73,094		73,094	35,238						0010
.020719C EEJ EUR001/28/20|.020719C| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	01/28/2020	6,611	840,000	127.0536		26,292		76,132		76,132	49,840						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 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)
.W020719 SPX EUR002/07/20|.W020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	2,565	6,940,000	2706.05		235,266		446,370		446,370	211,104						0010
.020719B EEJ EUR001/28/20|.020719B| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	01/28/2020	42,035	5,330,000	126.8		158,301		489,124		489,124	330,823						0010
.O020719 SPX EUR002/07/20|.O020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	3,269	8,845,000	2706.05		239,700		434,583		434,583	194,883						0010
.U020719 SPX EUR002/07/20|.U020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	8,254	22,335,000	2706.05		674,517		1,249,805		1,249,805	575,288						0010
.020719Z SPX ASIAN02/07/2|.020719Z| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/07/2019	02/07/2020	697	1,885,000	2706.05		38,454		76,026		76,026	37,572						0010
.C020719 SPX ASIAN02/07/2|.C020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/07/2019	02/07/2020	885	2,395,000	2706.05		60,354		128,643		128,643	68,289						0010
.M020719 SPX EUR002/07/20|.M020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	5,898	15,960,000	2706.05		359,100		634,342		634,342	275,242						0010
.G020719 SPX ASIAN02/07/2|.G020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/07/2019	02/07/2020	1,112	3,010,000	2706.05		89,999		210,345		210,345	120,346						0010
.O020719 SPX EUR002/07/20|.O020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	1,842	4,985,000	2706.05		125,124		224,971		224,971	99,847						0010
.E020719 SPX ASIAN02/07/2|.E020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/07/2019	02/07/2020	1,733	4,690,000	2706.05		135,072		308,095		308,095	173,023						0010
.020719J EEJ EUR002/07/20|.020719J| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	3,998	510,000	127.57		11,832		33,896		33,896	22,064						0010
.020719L EEJ EUR002/07/20|.020719L| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	48,052	6,130,000	127.57		150,185		448,819		448,819	298,634						0010
.020719P EEJ EUR002/07/20|.020719P| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	19,127	2,440,000	127.57		68,320		207,528		207,528	139,208						0010
.K020719 SPX EUR002/07/20|.K020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	743	2,010,000	2706.05		40,602		70,835		70,835	30,233						0010
.020719N EEJ EUR002/07/20|.020719N| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	42,016	5,360,000	127.57		137,752		419,919		419,919	282,167						0010
.I020719 SPX EUR002/07/20|.I020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/07/2019	02/07/2020	1,088	2,945,000	2706.05		43,292		72,841		72,841	29,549						0010
.020719W EEJ EUR002/07/20|.020719W| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	3,700	485,000	131.078175		9,458		28,363		28,363	18,905						0010
.0207190 EEJ EUR002/07/20|.0207190| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	45,661	5,825,000	127.57		159,023		488,929		488,929	329,907						0010
.020719T EEJ EUR002/07/20|.020719T| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	10,503	1,360,000	129.48355		32,640		96,454		96,454	63,814						0010

SCHEDULE DB - PART A - SECTION 1

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.020719U EEJ EUR002/07/20|.020719U| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	3,194	415,000	129.930045		9,421		27,985		27,985	18,564						0010
.V020719 SPX EUR002/07/20|.V020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	2,182	5,905,000	2706.05		193,684		364,890		364,890	171,206						0010
.020719S EEJ EUR002/07/20|.020719S| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	4,449	575,000	129.22841		14,260		41,927		41,927	27,667						0010
.020719V EEJ EUR002/07/20|.020719V| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	11,028	1,435,000	130.1214		31,714		94,622		94,622	62,909						0010
.020719M EEJ EUR002/07/20|.020719M| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	52,599	6,710,000	127.57		168,421		509,898		509,898	341,477						0010
.020719R EEJ EUR002/07/20|.020719R| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	51,224	6,600,000	128.8457		171,600		500,995		500,995	329,395						0010
.020719Q EEJ EUR002/07/20|.020719Q| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	5,085	650,000	127.82514		19,110		54,528		54,528	35,418						0010
.020719K EEJ EUR002/07/20|.020719K| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	57,694	7,360,000	127.57		175,904		515,430		515,430	339,526						0010
.D020719 SPX ASIAN02/07/2|.D020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/07/2019	02/07/2020	619	1,675,000	2706.05		44,053		95,822		95,822	51,769						0010
.N020719 SPX EUR002/07/20|.N020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	613	1,660,000	2706.05		39,342		69,881		69,881	30,539						0010
.020719H EEJ EUR002/07/20|.020719H| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	4,351	555,000	127.57		12,210		33,570		33,570	21,360						0010
.020719E EEJ EUR002/07/20|.020719E| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	8,662	1,105,000	127.57		20,995		51,879		51,879	30,884						0010
.020719I EEJ EUR002/07/20|.020719I| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	9,563	1,220,000	127.57		27,328		76,315		76,315	48,987						0010
.020719F EEJ EUR002/07/20|.020719F| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	7,173	915,000	127.57		17,934		45,117		45,117	27,183						0010
.J020719 SPX EUR002/07/20|.J020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	2,783	7,530,000	2706.05		136,293		235,064		235,064	98,771						0010
.020719D EEJ EUR001/28/20|.020719D| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	01/28/2020	3,875	500,000	129.019		12,300		37,578		37,578	25,278						0010
.L020719 SPX EUR002/07/20|.L020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	4,289	11,605,000	2706.05		250,668		440,792		440,792	190,124						0010
.020719G EEJ EUR002/07/20|.020719G| EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2019	02/07/2020	3,998	510,000	127.57		10,761		28,644		28,644	17,883						0010
.B020719 SPX ASIAN02/07/2|.B020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/07/2019	02/07/2020	1,168	3,160,000	2706.05		74,892		155,534		155,534	80,642						0010

SCHEDULE DB - PART A - SECTION 1

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.F020719 SPX ASIAN02/07/2|.F020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2019	02/07/2020	3,274	8,860,000	2706.05		258,712		597,064		597,064	338,352						0010
.P020719 SPX EUR002/07/20|.P020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	11,190	30,280,000	2706.05		781,224		1,410,923		1,410,923	629,699						0010
.T020719 SPX EUR002/07/20|.T020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	1,676	4,535,000	2706.05		134,236		247,596		247,596	113,360						0010
.H020719 SPX ASIAN02/07/2|.H020719| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2019	02/07/2020	1,369	3,705,000	2706.05		113,373		270,745		270,745	157,372						0010
.R020719 SPX EUR002/07/20|.R020719| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/07/2019	02/07/2020	1,159	3,135,000	2706.05		88,721		161,991		161,991	73,270						0010
.R021419 SPX EUR002/14/20|.R021419| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/14/2019	02/14/2020	960	2,635,000	2745.73		135,703		299,580		299,580	163,877						0010
.021419T EEJ EUR002/16/21|.021419T| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/16/2021	4,506	575,000	127.61		23,460		48,969		48,969	25,509						0010
.0214190 EEJ EUR002/14/20|.021419O| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	6,269	800,000	127.61		24,160		68,350		68,350	44,190						0010
.S021419 SPX EUR002/14/20|.S021419| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/14/2019	02/14/2020	319	875,000	2745.73		48,563		114,456		114,456	65,893						0010
.Q021419 SPX EUR002/14/20|.Q021419| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/14/2019	02/14/2020	219	600,000	2745.73		27,780		57,446		57,446	29,666						0010
.T021419 SPX EUR002/16/21|.T021419| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/14/2019	02/16/2021	146	400,000	2745.73		39,880		82,243		82,243	42,363						0010
.021419M EEJ EUR002/14/20|.021419M| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	26,448	3,375,000	127.61		92,138		280,186		280,186	188,049						0010
.021419S EEJ EUR002/14/20|.021419S| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	16,180	2,105,000	130.098395		46,731		138,961		138,961	92,230						0010
.021419N EEJ EUR002/14/20|.021419N| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	4,310	550,000	127.61		15,345		46,365		46,365	31,020						0010
.021419X SPX ASIAN02/14/2|.021419X| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	473	1,300,000	2745.73		25,935		51,637		51,637	25,702						0010
.021419R EEJ EUR002/14/20|.021419R| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	4,980	645,000	129.52415		15,416		45,466		45,466	30,050						0010
.P021419 SPX EUR002/14/20|.P021419| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/14/2019	02/14/2020	1,297	3,560,000	2745.73		110,004		201,502		201,502	91,498						0010
.0021419 SPX EUR002/14/20|.0021419| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/14/2019	02/14/2020	4,928	13,530,000	2745.73		409,959		748,978		748,978	339,019						0010
.021419K EEJ EUR002/14/20|.021419K| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	28,916	3,690,000	127.61		94,464		284,986		284,986	190,522						0010

SCHEDULE DB - PART A - SECTION 1

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.021419H EEJ EUR002/14/20|.021419H| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	14,223	1,815,000	127.61		43,197		125,409		125,409	82,212						0010
.L021419 SPX EUR002/14/20|.L021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	3,209	8,810,000	2745.73		237,870		425,096		425,096	187,226						0010
.021419Z SPX ASIAN02/14/2|.021419Z| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	1,362	3,740,000	2745.73		87,703		185,494		185,494	97,791						0010
.A021419 SPX ASIAN02/14/2|.A021419| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	1,688	4,635,000	2745.73		119,815		267,789		267,789	147,974						0010
.C021419 SPX ASIAN02/14/2|.C021419| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	1,185	3,255,000	2745.73		95,860		235,266		235,266	139,406						0010
.021419J EEJ EUR002/14/20|.021419J| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	13,283	1,695,000	127.61		42,545		126,963		126,963	84,419						0010
.021419P EEJ EUR002/14/20|.021419P| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	5,083	650,000	127.86522		19,045		54,238		54,238	35,193						0010
.N021419 SPX EUR002/14/20|.N021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	1,697	4,660,000	2745.73		137,936		250,806		250,806	112,870						0010
.E021419 SPX EUR002/14/20|.E021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	1,639	4,500,000	2745.73		81,900		139,685		139,685	57,785						0010
.021419L EEJ EUR002/14/20|.021419L| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	40,122	5,120,000	127.61		135,680		413,550		413,550	277,870						0010
.021419D EEJ EUR002/14/20|.021419D| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	8,228	1,050,000	127.61		21,630		56,158		56,158	34,528						0010
.021419A EEJ EUR001/28/20|.021419A| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	01/28/2020	5,126	650,000	126.8		18,850		58,833		58,833	39,983						0010
.G021419 SPX EUR002/14/20|.G021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	4,307	11,825,000	2745.73		255,420		443,877		443,877	188,457						0010
.021419C EEJ EUR002/14/20|.021419C| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	4,271	545,000	127.61		10,355		25,435		25,435	15,080						0010
.J021419 SPX EUR002/14/20|.J021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	461	1,265,000	2745.73		31,499		55,676		55,676	24,178						0010
.I021419 SPX EUR002/14/20|.I021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	1,344	3,690,000	2745.73		86,346		151,002		151,002	64,656						0010
.D021419 SPX EUR002/14/20|.D021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	364	1,000,000	2745.73		14,800		24,821		24,821	10,021						0010
.F021419 SPX EUR002/14/20|.F021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	586	1,610,000	2745.73		32,522		55,914		55,914	23,392						0010
.021419B EEJ EUR002/07/20|.021419B| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/07/2020	24,104	3,075,000	127.57		84,255		261,988		261,988	177,733						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.H021419 SPX EUR002/14/20|.H021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	3,780	10,380,000	2745.73		234,588		408,728		408,728	174,140						0010
.021419E EEJ EUR002/14/20|.021419E| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	4,232	540,000	127.61		11,826		32,324		32,324	20,498						0010
.M021419 SPX EUR002/14/20|.M021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	572	1,570,000	2745.73		44,588		80,433		80,433	35,845						0010
.021419I EEJ EUR002/14/20|.021419I| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	50,466	6,440,000	127.61		157,780		464,907		464,907	307,127						0010
.021419F EEJ EUR002/14/20|.021419F| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	6,896	880,000	127.61		19,712		54,437		54,437	34,725						0010
.021419G EEJ EUR002/14/20|.021419G| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	6,935	885,000	127.61		20,444		58,093		58,093	37,650						0010
.K021419 SPX EUR002/14/20|.K021419| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	9,222	25,320,000	2745.73		655,788		1,168,098		1,168,098	512,310						0010
.021419Y SPX ASIAN02/14/2|.021419Y| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	2,171	5,960,000	2745.73		130,226		267,665		267,665	137,439						0010
.021419W SPX ASIAN02/14/2|.021419W| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	728	2,000,000	2745.73		33,100		62,876		62,876	29,776						0010
.B021419 SPX ASIAN02/14/2|.B021419| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2019	02/14/2020	1,204	3,305,000	2745.73		92,705		218,909		218,909	126,204						0010
.021419Q EEJ EUR002/14/20|.021419Q| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	40,249	5,185,000	128.822295		135,329		393,888		393,888	258,560						0010
.022119P EEJ EUR002/21/20|.022119P| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	9,240	1,200,000	129.86391		26,520		81,465		81,465	54,945						0010
.0022119 SPX EUR002/21/20|.0022119| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,434	3,980,000	2774.88		132,932		240,777		240,777	107,845						0010
.022119M EEJ EUR002/21/20|.022119M| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	4,208	540,000	128.33535		14,472		43,103		43,103	28,631						0010
.022119A EEJ EUR002/07/20|.022119A| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/07/2020	2,352	300,000	127.57		8,010		25,560		25,560	17,550						0010
.022119S EEJ EUR002/21/20|.022119S| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	1,787	235,000	131.51985		4,160		12,941		12,941	8,782						0010
.022119L EEJ EUR002/21/20|.022119L| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	6,437	820,000	127.38		22,796		70,305		70,305	47,509						0010
.L022119 SPX EUR002/21/20|.L022119| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,791	4,970,000	2774.88		148,603		263,319		263,319	114,716						0010
.022119J EEJ EUR002/21/20|.022119J| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	36,112	4,600,000	127.38		121,440		374,753		374,753	253,313						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.022119R EEJ EUR002/21/20|.022119R| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	5,055	660,000	130.5645		13,332		41,212		41,212	27,880						0010
.N022119 SPX EUR002/21/20|.N022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,906	5,290,000	2774.88		170,338		305,667		305,667	135,329						0010
.A022119 SPX ASIAN02/21/2|.A022119| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	425	1,180,000	2774.88		35,164		87,326		87,326	52,162						0010
.022119C EEJ EUR002/21/20|.022119C| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	10,206	1,300,000	127.38		25,350		63,776		63,776	38,426						0010
.E022119 SPX EUR002/21/20|.E022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,096	3,040,000	2774.88		62,928		105,647		105,647	42,719						0010
.J022119 SPX EUR002/21/20|.J022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	6,607	18,335,000	2774.88		482,211		836,137		836,137	353,926						0010
.022119W SPX ASIAN02/21/2|.022119W| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	659	1,830,000	2774.88		42,822		90,339		90,339	47,517						0010
.022119U SPX ASIAN02/21/2|.022119U| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,027	2,850,000	2774.88		55,290		108,885		108,885	53,595						0010
.022119N EEJ EUR002/21/20|.022119N| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	36,144	4,650,000	128.6538		119,505		359,587		359,587	240,082						0010
.C022119 SPX EUR002/21/20|.C022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	849	2,355,000	2774.88		41,684		68,756		68,756	27,073						0010
.022119X SPX ASIAN02/21/2|.022119X| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,251	3,470,000	2774.88		90,220		201,660		201,660	111,440						0010
.022119T SPX ASIAN02/21/2|.022119T| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	569	1,580,000	2774.88		23,384		43,029		43,029	19,645						0010
.022119Y SPX ASIAN02/21/2|.022119Y| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	1,014	2,815,000	2774.88		78,820		186,135		186,135	107,315						0010
.022119G EEJ EUR002/21/20|.022119G| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	39,684	5,055,000	127.38		123,342		365,422		365,422	242,080						0010
.G022119 SPX EUR002/21/20|.G022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	4,398	12,205,000	2774.88		280,715		477,712		477,712	196,997						0010
.022119F EEJ EUR002/21/20|.022119F| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	12,443	1,585,000	127.38		37,565		109,528		109,528	71,964						0010
.K022119 SPX EUR002/21/20|.K022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	2,715	7,535,000	2774.88		206,459		359,326		359,326	152,867						0010
.H022119 SPX EUR002/21/20|.H022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	3,609	10,015,000	2774.88		242,363		415,837		415,837	173,474						0010
.F022119 SPX EUR002/21/20|.F022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/21/2019	02/21/2020	3,506	9,730,000	2774.88		214,060		362,283		362,283	148,223						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.022119H EEJ EUR002/21/20|.022119H| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	9,381	1,195,000	127.38		29,756		89,771		89,771	60,016						0010
.022119D EEJ EUR002/21/20|.022119D| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	3,297	420,000	127.38		8,736		23,004		23,004	14,268						0010
.022119Z SPX ASIAN02/21/2|.022119Z| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/21/2019	02/21/2020	568	1,575,000	2774.88		45,518		109,701		109,701	64,184						0010
.022119E EEJ EUR002/21/20|.022119E| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	9,695	1,235,000	127.38		27,664		77,250		77,250	49,586						0010
.M022119 SPX EUR002/21/20|.M022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/21/2019	02/21/2020	4,910	13,625,000	2774.88		419,650		746,301		746,301	326,651						0010
.I022119 SPX EUR002/21/20|.I022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/21/2019	02/21/2020	1,189	3,300,000	2774.88		83,160		142,977		142,977	59,817						0010
.022119B EEJ EUR002/14/20|.022119B| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/14/2020	17,514	2,235,000	127.61		59,898		189,185		189,185	129,287						0010
.022119Q EEJ EUR002/21/20|.022119Q| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	3,685	480,000	130.24605		10,080		31,159		31,159	21,079						0010
.B022119 SPX EUR002/21/20|.B022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/21/2019	02/21/2020	699	1,940,000	2774.88		29,294		47,505		47,505	18,211						0010
.022119V SPX ASIAN02/21/2|.022119V| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/21/2019	02/21/2020	2,667	7,400,000	2774.88		162,060		332,131		332,131	170,071						0010
.D022119 SPX EUR002/21/20|.D022119| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/21/2019	02/21/2020	847	2,350,000	2774.88		45,825		76,272		76,272	30,447						0010
.022119I EEJ EUR002/21/20|.022119I| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	33,247	4,235,000	127.38		107,993		328,607		328,607	220,615						0010
.022119O EEJ EUR002/21/20|.022119O| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	18,563	2,400,000	129.2907		57,120		173,655		173,655	116,535						0010
.022119K EEJ EUR002/21/20|.022119K| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	14,052	1,790,000	127.38		48,509		150,471		150,471	101,962						0010
.022219F MXEA EUR001/21/2|.022219F|M XEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	01/21/2020	1,105	1,984,215	1795.67		70,598		116,490		116,490	45,891						0010
.022219G MXEA EUR001/28/2|.022219G|M XEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	889	1,604,912	1805.3		43,188		68,886		68,886	25,698						0010
.022219C MXEA ASIAN02/14/|.022219C|M XEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/14/2020	704	1,287,475	1828.8		36,545		68,171		68,171	31,626						0010
.022219M MXEA EUR002/14/2|.022219M|M XEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/14/2020	1,512	2,765,146	1828.8		73,786		122,853		122,853	49,067						0010
.022219D MXEA ASIAN02/21/|.022219D|M XEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/21/2020	841	1,570,155	1867.01		34,515		59,123		59,123	24,608						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.022219B MXEA ASIAN02/07/|.022219B|M XEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	1,235	2,250,800	1822.51		69,209		123,870		123,870	54,661						0010
.022219H MXEA EUR001/28/2|.022219H|M XEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	1,495	2,698,924	1805.3		79,848		129,598		129,598	49,750						0010
.022219E MXEA EUR001/21/2|.022219E|M XEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	01/21/2020	1,500	2,693,505	1795.67		78,345		124,202		124,202	45,857						0010
.022219A MXEA ASIAN01/28/|.022219A|M XEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	1,024	1,848,627	1805.3		65,055		116,940		116,940	51,885						0010
.022219L MXEA EUR002/07/2|.022219L|M XEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	1,507	2,746,523	1822.51		89,064		152,807		152,807	63,743						0010
.022219J MXEA EUR002/07/2|.022219J|M XEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	960	1,749,610	1822.51		44,659		73,096		73,096	28,437						0010
.022219N MXEA EUR002/14/2|.022219N|M XEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/14/2020	1,181	2,159,813	1828.8		68,970		119,027		119,027	50,057						0010
.022219I MXEA EUR001/28/2|.022219I|M XEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	1,134	2,047,210	1805.3		70,297		117,610		117,610	47,313						0010
.022219K MXEA EUR002/07/2|.022219K|M XEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	1,508	2,748,345	1822.51		77,828		129,858		129,858	52,030						0010
.K022819 SPX EUR002/28/20|.K022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	1,415	3,939,998	2784.49		68,162		110,711		110,711	42,549						0010
.J022819 SPX EUR002/28/20|.J022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	688	1,915,005	2784.49		28,917		46,337		46,337	17,421						0010
.022819E EEJ EUR002/28/20|.022819E| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	7,118	905,000	127.14		18,100		46,152		46,152	28,052						0010
.I022819 SPX ASIAN02/28/2|.I022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/28/2019	02/28/2020	1,207	3,360,000	2784.49		99,960		240,825		240,825	140,865						0010
.M022819 SPX EUR002/28/20|.M022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	1,794	4,995,013	2784.49		104,396		172,060		172,060	67,665						0010
.022819F EEJ EUR002/28/20|.022819F| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	2,360	300,000	127.14		6,150		15,965		15,965	9,815						0010
.H022819 SPX ASIAN02/28/2|.H022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/28/2019	02/28/2020	1,643	4,575,000	2784.49		129,701		300,126		300,126	170,424						0010
.022819G EEJ EUR002/28/20|.022819G| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	6,607	840,000	127.14		18,060		48,739		48,739	30,679						0010
.022819D EEJ EUR002/28/20|.022819D| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	4,405	560,000	127.14		10,864		27,294		27,294	16,430						0010
.0022819 SPX EUR002/28/20|.0022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	3,749	10,440,000	2784.49		244,296		406,899		406,899	162,603						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.F022819 SPX ASIAN02/28/2|.F022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	934	2,600,000	2784.49		65,390		139,754		139,754	74,364						0010
.022819H EEJ EUR002/28/20|.022819H| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	9,832	1,250,000	127.14		27,750		77,016		77,016	49,266						0010
.022819J EEJ EUR002/28/20|.022819J| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	78,889	10,030,000	127.14		244,732		725,126		725,126	480,394						0010
.022819C EEJ EUR002/21/20|.022819C| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/21/2020	14,916	1,900,000	127.38		51,300		160,455		160,455	109,155						0010
.022819R EEJ EUR002/28/20|.022819R| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	19,079	2,450,000	128.4114		62,965		194,242		194,242	131,277						0010
.L022819 SPX EUR002/28/20|.L022819| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	1,076	2,994,997	2784.49		58,702		96,370		96,370	37,668						0010
.022819A EEJ EUR002/07/20|.022819A| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/07/2020	3,136	400,000	127.57		10,360		33,575		33,575	23,215						0010
.022819P EEJ EUR002/28/20|.022819P| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	1,770	225,000	127.14		6,435		19,951		19,951	13,516						0010
.Q022819 SPX EUR002/28/20|.Q022819| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	3,913	10,895,013	2784.49		290,897		493,210		493,200	202,314						0010
.022819N EEJ EUR002/28/20|.022819N| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	25,012	3,180,000	127.14		86,178		270,248		270,248	184,070						0010
.D022819 SPX ASIAN02/28/2|.D022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	2,780	7,740,000	2784.49		171,441		346,994		346,994	175,553						0010
.022819O EEJ EUR002/28/20|.022819O| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	11,837	1,505,000	127.14		41,689		130,782		130,782	89,094						0010
.T022819 SPX EUR002/28/20|.T022819| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	7,454	20,755,004	2784.49		647,556		1,125,653		1,125,653	478,097						0010
.022819M EEJ EUR002/28/20|.022819M| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	49,040	6,235,000	127.14		164,604		511,482		511,482	346,878						0010
.022819L EEJ EUR002/28/20|.022819L| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	37,911	4,820,000	127.14		122,910		375,175		375,175	252,265						0010
.B022819 SPX ASIAN02/28/2|.B022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	1,261	3,510,000	2784.49		67,919		131,886		131,886	63,967						0010
.022819U EEJ EUR002/28/20|.022819U| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	9,438	1,230,000	130.3185		24,846		79,240		79,240	54,394						0010
.S022819 SPX EUR002/28/20|.S022819| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	930	2,589,993	2784.49		77,700		133,968		133,968	56,268						0010
.022819V EEJ EUR002/28/20|.022819V| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	4,037	530,000	131.27205		9,381		30,249		30,249	20,868						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.U022819 SPX EUR002/28/20|.U022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	3,801	10,584,988	2784.49		346,130		606,479		606,479	260,350						0010
.022819T EEJ EUR002/28/20|.022819T| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	9,500	1,235,000	130.00065		25,935		82,607		82,607	56,672						0010
.P022819 SPX EUR002/28/20|.P022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	6,452	17,965,000	2784.49		445,532		745,789		745,789	300,257						0010
.E022819 SPX ASIAN02/28/2|.E022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	427	1,190,000	2784.49		28,382		59,371		59,371	30,990						0010
.022819S EEJ EUR002/28/20|.022819S| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	30,081	3,880,000	128.98353		93,120		290,268		290,268	197,148						0010
.022819I EEJ EUR002/28/20|.022819I| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	3,893	495,000	127.14		11,385		32,403		32,403	21,018						0010
.A022819 SPX ASIAN02/28/2|.A022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	655	1,825,000	2784.49		28,379		51,852		51,852	23,474						0010
.R022819 SPX EUR002/28/20|.R022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	3,798	10,574,992	2784.49		293,985		500,549		500,549	206,564						0010
.N022819 SPX EUR002/28/20|.N022819| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	5,321	14,814,990	2784.49		328,893		545,284		545,284	216,391						0010
.022819K EEJ EUR002/28/20|.022819K| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	7,629	970,000	127.14		24,153		72,978		72,978	48,825						0010
.C022819 SPX ASIAN02/28/2|.C022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	1,277	3,555,000	2784.49		73,766		145,948		145,948	72,182						0010
.022819Q EEJ EUR002/28/20|.022819Q| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	2,276	290,000	127.39428		8,439		25,301		25,301	16,862						0010
.022819B EEJ EUR002/14/20|.022819B| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	02/14/2020	7,836	1,000,000	127.61		26,000		83,018		83,018	57,018						0010
.G022819 SPX ASIAN02/28/2|.G022819| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI171265Z06	02/28/2019	02/28/2020	803	2,235,000	2784.49		58,222		126,756		126,756	68,534						0010
.030719C EEJ EUR003/09/20|.030719C| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	3,950	500,000	126.59		9,750		24,384		24,384	14,634						0010
.030719B EEJ EUR002/28/20|.030719B| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	02/28/2020	3,865	500,000	129.36495		10,600		35,918		35,918	25,318						0010
.0030719 SPX EUR003/09/20|.0030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	7,372	20,265,000	2748.93		635,146		1,097,214		1,097,214	462,068						0010
.N030719 SPX EUR003/09/20|.N030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	977	2,685,000	2748.93		80,684		138,404		138,404	57,720						0010
.M030719 SPX EUR003/09/20|.M030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	3,025	8,315,000	2748.93		231,373		392,208		392,208	160,834						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.030719E EEJ EUR003/09/20|.030719E| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	5,925	750,000	126.59		15,900		42,410		42,410	26,510						0010
.030719H EEJ EUR003/09/20|.030719H| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	5,293	670,000	126.59		15,946		46,624		46,624	30,678						0010
.030719G EEJ EUR003/09/20|.030719G| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	4,937	625,000	126.59		14,438		41,154		41,154	26,716						0010
.030719Z SPX ASIAN03/09/2|.030719Z| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	1,481	4,070,000	2748.93		107,855		222,228		222,228	114,373						0010
.030719J EEJ EUR003/09/20|.030719J| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	7,900	1,000,000	126.59		25,100		76,247		76,247	51,147						0010
.030719I EEJ EUR003/09/20|.030719I| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	84,920	10,750,000	126.59		263,375		785,423		785,423	522,048						0010
.030719A EEJ EUR002/28/20|.030719A| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	02/28/2020	13,371	1,700,000	127.14		42,330		139,458		139,458	97,128						0010
.F030719 SPX EUR003/09/20|.F030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	1,113	3,060,000	2748.93		60,603		98,592		98,592	37,989						0010
.H030719 SPX EUR003/09/20|.H030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	4,358	11,980,000	2748.93		266,196		440,279		440,279	174,083						0010
.030719R EEJ EUR003/09/20|.030719R| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	8,498	1,100,000	129.438275		23,320		78,627		78,627	55,307						0010
.030719X SPX ASIAN03/09/2|.030719X| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	1,613	4,435,000	2748.93		90,031		169,757		169,757	79,727						0010
.B030719 SPX ASIAN03/09/2|.B030719| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	1,066	2,930,000	2748.93		91,709		208,707		208,707	116,998						0010
.C030719 SPX ASIAN03/09/2|.C030719| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	467	1,285,000	2748.93		41,377		96,438		96,438	55,061						0010
.030719T EEJ EUR003/09/20|.030719T| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	3,060	400,000	130.704175		7,160		24,668		24,668	17,508						0010
.030719L EEJ EUR003/09/20|.030719L| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	59,246	7,500,000	126.59		198,750		629,584		629,584	430,834						0010
.0307190 EEJ EUR003/09/20|.0307190| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	26,436	3,380,000	127.8559		87,542		283,455		283,455	195,913						0010
.G030719 SPX EUR003/09/20|.G030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	1,546	4,250,000	2748.93		89,284		146,170		146,170	56,886						0010
.I030719 SPX EUR003/09/20|.I030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	2,959	8,135,000	2748.93		190,034		315,081		315,081	125,048						0010
.J030719 SPX EUR003/09/20|.J030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	5,164	14,195,000	2748.93		349,027		584,455		584,455	235,429						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.030719M EEJ EUR003/09/20|.030719M| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	5,569	705,000	126.59		19,247		61,718		61,718	42,471						0010
.030719U EEJ EQFWD03/09/2|.030719U| EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	15,855	2,000,000	126.14		20,000		194,604		194,604	174,604						0010
.030719P EEJ EUR003/09/20|.030719P| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	2,341	300,000	128.172375		7,470		24,414		24,414	16,944						0010
.A030719 SPX ASIAN03/09/2|.A030719| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/07/2019	03/09/2020	1,424	3,915,000	2748.93		116,667		256,486		256,486	139,819						0010
.L030719 SPX EUR003/09/20|.L030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	4,036	11,095,000	2748.93		297,113		501,534		501,534	204,421						0010
.K030719 SPX EUR003/09/20|.K030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	1,333	3,665,000	2748.93		93,304		156,405		156,405	63,102						0010
.030719N EEJ EUR003/09/20|.030719N| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	2,172	275,000	126.59		7,673		24,766		24,766	17,093						0010
.030719Q EEJ EUR003/09/20|.030719Q| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	45,724	5,875,000	128.48885		141,000		463,534		463,534	322,534						0010
.E030719 SPX EUR003/09/20|.E030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	1,271	3,495,000	2748.93		61,592		99,031		99,031	37,439						0010
.030719K EEJ EUR003/09/20|.030719K| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	31,598	4,000,000	126.59		102,400		316,507		316,507	214,107						0010
.030719Y SPX ASIAN03/09/2|.030719Y| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/07/2019	03/09/2020	3,150	8,660,000	2748.93		199,180		388,399		388,399	189,219						0010
.030719W SPX ASIAN03/09/2|.030719W| SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/07/2019	03/09/2020	675	1,855,000	2748.93		29,495		52,517		52,517	23,023						0010
.030719F EEJ EUR003/09/20|.030719F| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	6,715	850,000	126.59		18,955		52,583		52,583	33,628						0010
.030719D EEJ EUR003/09/20|.030719D| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	7,900	1,000,000	126.59		20,100		51,047		51,047	30,947						0010
.D030719 SPX EUR003/09/20|.D030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	1,028	2,825,000	2748.93		43,336		68,768		68,768	25,432						0010
.P030719 SPX EUR003/09/20|.P030719| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	3,814	10,485,000	2748.93		343,415		598,864		598,864	255,449						0010
.030719S EEJ EUR003/09/20|.030719S| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	11,560	1,500,000	129.75475		30,450		103,523		103,523	73,073						0010
.031419Q EEJ EUR003/16/20|.031419Q| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	3,607	460,000	127.53		13,938		39,417		39,417	25,479						0010
.U031419 SPX EUR003/16/20|.U031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/14/2019	03/16/2020	1,602	4,500,000	2808.48		248,400		542,737		542,737	294,337						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.T031419 SPX EUR003/16/20|.T031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	3,027	8,500,000	2808.48		439,450		898,892		898,892	459,442						0010
.031419Y EEJ EUR003/15/21|.031419Y| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/15/2021	941	120,000	127.53		4,896		10,318		10,318	5,422						0010
.031419B EEJ EUR003/09/20|.031419B| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	7,544	955,000	126.59		24,257		62,883		62,883	38,626						0010
.0031419 SPX EUR003/16/20|.0031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	5,275	14,815,000	2808.48		431,117		725,348		725,348	294,232						0010
.031419C EEJ EUR003/09/20|.031419C| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	4,779	605,000	126.59		17,122		47,872		47,872	30,750						0010
.031419J EEJ EUR003/16/20|.031419J| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	3,607	460,000	127.53		10,672		29,072		29,072	18,400						0010
.S031419 SPX EUR003/16/20|.S031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	1,830	5,140,000	2808.48		166,022		284,906		284,906	118,884						0010
.E031419 SPX ASIAN03/16/2|.E031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	385	1,080,000	2808.48		28,080		60,860		60,860	32,780						0010
.F031419 SPX ASIAN03/16/2|.F031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	974	2,735,000	2808.48		77,127		178,128		178,128	101,001						0010
.031419W EEJ EUR003/16/20|.031419W| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	8,798	1,150,000	130.71825		23,460		70,272		70,272	46,812						0010
.M031419 SPX EUR003/16/20|.M031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	3,865	10,855,000	2808.48		264,862		435,735		435,735	170,873						0010
.D031419 SPX ASIAN03/16/2|.D031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	933	2,620,000	2808.48		65,762		139,828		139,828	74,066						0010
.C031419 SPX ASIAN03/16/2|.C031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	1,337	3,755,000	2808.48		87,116		177,351		177,351	90,235						0010
.0031419 SPX EUR003/16/20|.0031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	2,660	7,470,000	2808.48		198,702		329,828		329,828	131,126						0010
.031419F EEJ EUR003/16/20|.031419F| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	3,019	385,000	127.53		7,469		18,085		18,085	10,616						0010
.031419Z SPX ASIAN03/16/2|.031419Z| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	696	1,955,000	2808.48		31,671		58,352		58,352	26,681						0010
.031419K EEJ EUR003/16/20|.031419K| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	60,731	7,745,000	127.53		189,753		537,718		537,718	347,965						0010
.031419H EEJ EUR003/16/20|.031419H| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	7,606	970,000	127.53		20,758		53,677		53,677	32,919						0010
.031419D EEJ EUR003/09/20|.031419D| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	20,815	2,635,000	126.59		77,469		221,194		221,194	143,725						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.H031419 SPX EUR003/16/20|.H031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/14/2019	03/16/2020	1,257	3,530,000	2808.48		53,656		83,800		83,800	30,144						0010
.J031419 SPX EUR003/16/20|.J031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/14/2019	03/16/2020	2,419	6,795,000	2808.48		140,657		225,292		225,292	84,636						0010
.031419S EEJ EUR003/16/20|.031419S| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	3,891	500,000	128.486475		13,500		39,129		39,129	25,629						0010
.A031419 SPX ASIAN03/16/2|.A031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	1,780	5,000,000	2808.48		99,000		192,345		192,345	93,345						0010
.I031419 SPX EUR003/16/20|.I031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/14/2019	03/16/2020	1,312	3,685,000	2808.48		65,593		103,513		103,513	37,920						0010
.031419R EEJ EUR003/16/20|.031419R| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	1,877	240,000	127.848825		6,984		19,970		19,970	12,986						0010
.L031419 SPX EUR003/16/20|.L031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/14/2019	03/16/2020	1,884	5,290,000	2808.48		123,257		200,216		200,216	76,959						0010
.031419U EEJ EUR003/16/20|.031419U| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	27,039	3,500,000	129.44295		84,000		248,016		248,016	164,016						0010
.0314190 EEJ EUR003/16/20|.0314190| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	15,839	2,020,000	127.53		55,146		163,845		163,845	108,699						0010
.K031419 SPX EUR003/16/20|.K031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/14/2019	03/16/2020	4,063	11,410,000	2808.48		253,302		410,907		410,907	157,605						0010
.031419M EEJ EUR003/16/20|.031419M| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	17,133	2,185,000	127.53		56,155		162,714		162,714	106,560						0010
.B031419 SPX ASIAN03/16/2|.B031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	1,668	4,685,000	2808.48		103,070		207,487		207,487	104,417						0010
.031419L EEJ EUR003/16/20|.031419L| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	26,033	3,320,000	127.53		83,332		239,368		239,368	156,036						0010
.031419G EEJ EUR003/16/20|.031419G| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	7,645	975,000	127.53		19,598		48,549		48,549	28,951						0010
.031419N EEJ EUR003/16/20|.031419N| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	42,304	5,395,000	127.53		143,507		422,580		422,580	279,073						0010
.031419I EEJ EUR003/16/20|.031419I| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	7,332	935,000	127.53		20,944		55,790		55,790	34,846						0010
.P031419 SPX EUR003/16/20|.P031419| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/14/2019	03/16/2020	2,726	7,655,000	2808.48		211,278		352,608		352,608	141,330						0010
.G031419 SPX ASIAN03/16/2|.G031419| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2019	03/16/2020	741	2,080,000	2808.48		60,944		144,944		144,944	84,000						0010
.031419X EEJ EUR003/16/20|.031419X| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	2,468	325,000	131.674725		5,818		17,526		17,526	11,708						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.031419P EEJ EUR003/16/20|.031419P| EEJ EUR0 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	1,490	190,000	127.53		5,396		15,997		15,997	10,601						0010
.031419T EEJ EUR003/16/20|.031419T| EEJ EUR0 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	11,645	1,500,000	128.8053		39,000		113,681		113,681	74,681						0010
.N031419 SPX EUR003/16/20|.N031419| SPX EUR0 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	4,568	12,830,000	2808.48		325,882		537,266		537,266	211,384						0010
.031419E EEJ EUR003/09/20|.031419E| EEJ EUR0 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	9,874	1,250,000	126.59		37,875		109,428		109,428	71,553						0010
.031419A EEJ EUR001/28/20|.031419A| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	01/28/2020	5,323	675,000	126.8		19,305		61,096		61,096	41,791						0010
.R031419 SPX EUR003/16/20|.R031419| SPX EUR0 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	1,211	3,400,000	2808.48		102,340		172,908		172,908	70,568						0010
.031419V EEJ EUR003/16/20|.031419V| EEJ EUR0 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	6,902	900,000	130.399425		19,080		57,177		57,177	38,097						0010
.C032119 EEJ EUR003/23/20|.C032119| EEJ EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	2,753	355,000	128.93		6,958		16,060		16,060	9,102						0010
.AK32119 SPX EUR003/23/20|.AK32119| SPX EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	3,801	10,850,000	2854.88		265,760		426,064		426,064	160,304						0010
.R032119 EEJ EUR003/23/20|.R032119| EEJ EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	13,621	1,800,000	132.15325		36,720		89,921		89,921	53,201						0010
.P032119 EEJ EUR003/23/20|.P032119| EEJ EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	17,767	2,325,000	130.86395		55,800		138,039		138,039	82,239						0010
.A032119 EEJ EUR003/09/20|.A032119| EEJ EUR0 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/09/2020	4,740	600,000	126.59		20,100		50,367		50,367	30,267						0010
.AA32119 SPX ASIAN03/23/2|.AA32119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	1,471	4,200,000	2854.88		96,390		196,616		196,616	100,226						0010
.AI32119 SPX EUR003/23/20|.AI32119| SPX EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	5,051	14,420,000	2854.88		320,614		508,633		508,633	188,018						0010
.I032119 EEJ EUR003/23/20|.I032119| EEJ EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	21,058	2,715,000	128.93		68,418		176,616		176,616	108,198						0010
.AM32119 SPX EUR003/23/20|.AM32119| SPX EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	2,401	6,855,000	2854.88		182,247		295,167		295,167	112,919						0010
.AC32119 SPX ASIAN03/23/2|.AC32119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	510	1,455,000	2854.88		37,757		81,845		81,845	44,088						0010
.K032119 EEJ EUR003/23/20|.K032119| EEJ EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	67,828	8,745,000	128.93		232,617		607,142		607,142	374,525						0010
.T032119 EEJ EUR003/23/20|.T032119| EEJ EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	3,493	465,000	133.120225		8,370		20,071		20,071	11,701						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.L032119 EEJ EUR003/23/20|.L032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	8,842	1,140,000	128.93		31,236		81,224		81,224	49,988						0010
.AP32119 SPX EUR003/23/20|.AP32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	562	1,605,000	2854.88		48,474		79,598		79,598	31,124						0010
.AD32119 SPX ASIAN03/23/2|.AD32119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	951	2,715,000	2854.88		76,970		174,211		174,211	97,240						0010
.AE32119 SPX ASIAN03/23/2|.AE32119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	314	895,000	2854.88		26,447		60,413		60,413	33,965						0010
.AF32119 SPX EUR003/23/20|.AF32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	730	2,085,000	2854.88		31,711		48,783		48,783	17,072						0010
.032119K SPG ASIAN02/07/2|.032119K| SPG ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	02/07/2020	5,056	1,125,276	222.58		27,615		28,323		28,323	708						0010
.H032119 EEJ EUR003/23/20|.H032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	93,539	12,060,000	128.93		296,676		760,657		760,657	463,981						0010
.J032119 EEJ EUR003/23/20|.J032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	17,102	2,205,000	128.93		56,669		147,204		147,204	90,535						0010
.032119V SPG EUR001/14/20|.032119V| SPG EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	01/14/2020	5,325	1,171,873	220.07		22,898		31,174		31,174	8,276						0010
.AB32119 SPX ASIAN03/23/2|.AB32119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	1,620	4,625,000	2854.88		114,931		243,386		243,386	128,455						0010
.AJ32119 SPX EUR003/23/20|.AJ32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	1,478	4,220,000	2854.88		98,740		157,488		157,488	58,749						0010
.Q032119 EEJ EUR003/23/20|.Q032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	4,551	600,000	131.830925		12,780		31,366		31,366	18,586						0010
.S032119 EEJ EUR003/23/20|.S032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	3,953	525,000	132.7979		9,870		23,833		23,833	13,963						0010
.Z032119 SPX ASIAN03/23/2|.Z032119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	1,524	4,350,000	2854.88		95,918		192,941		192,941	97,023						0010
.032119X SPG EUR003/09/20|.032119X| SPG EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	03/09/2020	6,633	1,531,692	230.92		29,451		26,891		26,891	(2,559)						0010
.D032119 EEJ EUR003/23/20|.D032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	6,166	795,000	128.93		15,980		37,440		37,440	21,461						0010
.F032119 EEJ EUR003/23/20|.F032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	10,316	1,330,000	128.93		29,792		73,701		73,701	43,909						0010
.U032119 EEJ EQFWD03/09/2|.U032119| EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/09/2020	7,792	1,000,000	128.34		10,000		78,667		78,667	68,667						0010
.032119W SPG EUR002/07/20|.032119W| SPG EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	02/07/2020	4,655	1,039,368	223.28		20,342		23,474		23,474	3,132						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.B032119 EEJ EUR003/16/20|.B032119| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/16/2020	27,190	3,467,500	127.53		108,880		281,254		281,254	172,374						0010
.M032119 EEJ EUR003/23/20|.M032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	1,199	155,000	129.31679		4,495		11,006		11,006	6,511						0010
.O032119 EEJ EUR003/23/20|.O032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	14,555	1,900,000	130.541625		47,500		117,367		117,367	69,867						0010
.X032119 SPX ASIAN03/23/2|.X032119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	1,229	3,510,000	2854.88		67,919		130,340		130,340	62,422						0010
.AH32119 SPX EUR003/23/20|.AH32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	3,259	9,305,000	2854.88		192,027		302,449		302,449	110,422						0010
.AO32119 SPX EUR003/23/20|.AO32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	4,342	12,395,000	2854.88		361,513		592,135		592,135	230,623						0010
.AN32119 SPX EUR003/23/20|.AN32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	4,331	12,365,000	2854.88		340,940		555,146		555,146	214,206						0010
.AQ32119 SPX EUR003/23/20|.AQ32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	2,389	6,820,000	2854.88		221,077		367,556		367,556	146,479						0010
.032119L SPG ASIAN03/07/2|.032119L| SPG ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	03/09/2020	6,616	1,527,719	230.92		32,739		5,184		5,184	(27,555)						0010
.N032119 EEJ EUR003/23/20|.N032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	2,459	320,000	130.154835		8,384		20,695		20,695	12,311						0010
.G032119 EEJ EUR003/23/20|.G032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	6,360	820,000	128.93		19,024		47,771		47,771	28,747						0010
.AL32119 SPX EUR003/23/20|.AL32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	6,372	18,190,000	2854.88		461,626		743,215		743,215	281,589						0010
.W032119 SPX ASIAN03/23/2|.W032119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	436	1,245,000	2854.88		18,862		34,172		34,172	15,311						0010
.E032119 EEJ EUR003/23/20|.E032119| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	7,679	990,000	128.93		20,988		50,384		50,384	29,396						0010
.Y032119 SPX ASIAN03/23/2|.Y032119| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/21/2019	03/23/2020	632	1,805,000	2854.88		37,815		74,701		74,701	36,886						0010
.AG32119 SPX EUR003/23/20|.AG32119| SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	1,545	4,410,000	2854.88		78,375		121,946		121,946	43,571						0010
.032219B MXEA ASIAN03/09/|.032219B|M XEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/09/2020	837	1,555,238	1858.11		38,251		66,763		66,763	28,512						0010
.032219C MXEA ASIAN03/16/|.032219C|M XEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/16/2020	912	1,709,726	1874.7		37,155		59,758		59,758	22,603						0010
.0322190 MXEA EUR003/16/2|.0322190|M XEA EURO 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/16/2020	1,420	2,662,074	1874.7		62,863		112,895		112,895	50,031						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.032219E MXEA EUR002/21/2|.032219E|M XEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/21/2020	896	1,672,841	1867.01		36,413		65,667		65,667	29,253						0010
.032219M MXEA EUR003/09/2|.032219M|M XEA EURO 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/09/2020	987	1,833,955	1858.11		53,239		96,180		96,180	42,941						0010
.032219L MXEA EUR003/09/2|.032219L|M XEA EURO 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/09/2020	1,117	2,075,509	1858.11		54,309		96,423		96,423	42,115						0010
.032219P MXEA EUR003/16/2|.032219P|M XEA EURO 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/16/2020	1,031	1,932,816	1874.7		53,066		97,608		97,608	44,542						0010
.032219F MXEA EUR002/21/2|.032219F|M XEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/21/2020	1,176	2,195,604	1867.01		52,391		95,913		95,913	43,523						0010
.032219A MXEA ASIAN02/28/|.032219A|M XEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/28/2020	1,011	1,894,331	1873.72		40,551		61,733		61,733	21,182						0010
.032219D MXEA ASIAN03/23/|.032219D|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/23/2020	1,116	2,120,512	1900.1		36,415		54,593		54,593	18,178						0010
.032219G MXEA EUR002/21/2|.032219G|M XEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/21/2020	1,137	2,122,790	1867.01		59,431		111,916		111,916	52,485						0010
.032219H MXEA EUR002/28/2|.032219H|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/28/2020	512	959,345	1873.72		18,345		32,729		32,729	14,384						0010
.032219J MXEA EUR002/28/2|.032219J|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/28/2020	1,318	2,469,563	1873.72		68,721		130,424		130,424	61,704						0010
.032219I MXEA EUR002/28/2|.032219I|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	02/28/2020	1,285	2,407,730	1873.72		56,566		104,233		104,233	47,667						0010
.032219K MXEA EUR003/09/2|.032219K|M XEA EURO 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/09/2020	1,113	2,068,076	1858.11		45,388		78,458		78,458	33,070						0010
.032219N MXEA EUR003/16/2|.032219N|M XEA EURO 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	03/22/2019	03/16/2020	539	1,010,463	1874.7		19,830		34,671		34,671	14,841						0010
.032619O SPX EUR003/16/20|.0326190| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/16/2020	1,703	4,782,841	2808.48		158,583		272,782		272,782	114,199						0010
.032619B SPX ASIAN03/16/2|.032619B| SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/16/2020	528	1,482,877	2808.48		45,297		106,981		106,981	61,684						0010
.032619E SPX EUR001/28/20|.032619E| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	01/28/2020	2,087	5,517,715	2643.85		136,052		185,844		185,844	49,792						0010
.032619A SPX ASIAN02/28/2|.032619A| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/28/2020	529	1,472,995	2784.49		46,399		99,886		99,886	53,487						0010
.032619P SPX EUR003/16/20|.032619P| SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/16/2020	1,099	3,086,520	2808.48		110,197		192,448		192,448	82,251						0010
.032619M SPX EUR003/09/20|.032619M| SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/09/2020	1,883	5,176,235	2748.93		206,509		333,912		333,912	127,404						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.032619J SPX EUR002/21/20|.032619J| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/21/2020	1,568	4,351,012	2774.88		158,697		268,924		268,924	110,227						0010
.032619G SPX EUR002/07/20|.032619G| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/07/2020	1,362	3,685,640	2706.05		199,465		328,895		328,895	129,430						0010
.032619H SPX EUR002/14/20|.032619H| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/14/2020	1,729	4,747,367	2745.73		174,871		283,684		283,684	108,813						0010
.032619D SPX EUR001/21/20|.032619D| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	01/21/2020	1,218	3,206,872	2632.9		153,371		222,006		222,006	68,636						0010
.032619K SPX EUR002/21/20|.032619K| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/21/2020	1,091	3,027,394	2774.88		116,977		200,652		200,652	83,675						0010
.032619I SPX EUR002/14/20|.032619I| SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/14/2020	1,247	3,423,925	2745.73		139,864		231,318		231,318	91,454						0010
.032619F SPX EUR001/28/20|.032619F| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	01/28/2020	3,692	9,761,094	2643.85		428,678		620,646		620,646	191,968						0010
.032619L SPX EUR002/28/20|.032619L| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	02/28/2020	1,965	5,471,523	2784.49		216,484		377,297		377,297	160,813						0010
.032619C SPX ASIAN03/23/2|.032619C| SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/23/2020	554	1,581,604	2854.88		34,248		88,967		88,967	54,718						0010
.032819E EEJ EUR003/16/20|.032819E| EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/16/2020	1,540	200,000	129.863799		5,500		13,525		13,525	8,025						0010
.032819I EEJ EUR003/30/20|.032819I| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	3,790	490,000	129.29		10,290		23,941		23,941	13,651						0010
.032819D EEJ EUR003/23/20|.032819D| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/23/2020	2,986	385,000	128.93		10,703		27,431		27,431	16,728						0010
.A032819 SPX ASIAN03/30/2|.A032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	648	1,825,000	2815.44		32,668		60,998		60,998	28,331						0010
.B032819 SPX ASIAN03/30/2|.B032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	918	2,585,000	2815.44		51,442		98,614		98,614	47,172						0010
.032819B EEJ EUR003/09/20|.032819B| EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/09/2020	5,648	715,000	126.59		24,668		60,020		60,020	35,353						0010
.K032819 SPX EUR003/30/20|.K032819| SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/28/2019	03/30/2020	1,229	3,460,000	2815.44		62,367		97,402		97,402	35,035						0010
.032819K EEJ EUR003/30/20|.032819K| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	21,927	2,835,000	129.29		65,772		159,710		159,710	93,938						0010
.M032819 SPX EUR003/30/20|.M032819| SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/28/2019	03/30/2020	4,285	12,065,000	2815.44		268,145		428,067		428,067	159,922						0010
.032819F EEJ EUR003/23/20|.032819F| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/23/2020	3,042	400,000	131.5086		8,960		21,849		21,849	12,889						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 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)
.C032819 SPX ASIAN03/30/2|.C032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/28/2019	03/30/2020	1,209	3,405,000	2815.44		72,186		140,260		140,260	68,074						0010
.032819C EEJ EUR003/16/20|.032819C| EEJ EUR0 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/16/2020	5,410	690,000	127.53		21,666		54,046		54,046	32,380						0010
.032819L EEJ EUR003/30/20|.032819L| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	74,948	9,690,000	129.29		238,374		589,258		589,258	350,884						0010
.D032819 SPX ASIAN03/30/2|.D032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/28/2019	03/30/2020	1,779	5,010,000	2815.44		112,725		223,034		223,034	110,309						0010
.032819H EEJ EUR003/30/20|.032819H| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	5,917	765,000	129.29		15,377		35,074		35,074	19,697						0010
.G032819 SPX ASIAN03/30/2|.G032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/28/2019	03/30/2020	654	1,840,000	2815.44		49,128		104,473		104,473	55,345						0010
.J032819 SPX EUR003/30/20|.J032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	993	2,795,000	2815.44		42,554		66,009		66,009	23,455						0010
.0328190 EEJ EUR003/30/20|.0328190| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	72,047	9,315,000	129.29		248,711		621,243		621,243	372,532						0010
.U032819 SPX EUR003/30/20|.U032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	2,120	5,970,000	2815.44		194,174		324,732		324,732	130,558						0010
.032819Q EEJ EUR003/30/20|.032819Q| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	1,542	200,000	129.67787		5,800		13,611		13,611	7,811						0010
.N032819 SPX EUR003/30/20|.N032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	1,934	5,445,000	2815.44		128,094		204,943		204,943	76,849						0010
.L032819 SPX EUR003/30/20|.L032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	3,445	9,700,000	2815.44		201,033		317,852		317,852	116,819						0010
.P032819 SPX EUR003/30/20|.P032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	6,084	17,130,000	2815.44		437,243		704,643		704,643	267,400						0010
.032819S EEJ EUR003/30/20|.032819S| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	7,448	975,000	130.906125		24,375		57,456		57,456	33,081						0010
.E032819 SPX ASIAN03/30/2|.E032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/28/2019	03/30/2020	1,531	4,310,000	2815.44		101,285		203,643		203,643	102,358						0010
.032819M EEJ EUR003/30/20|.032819M| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	5,492	710,000	129.29		17,892		44,477		44,477	26,585						0010
.S032819 SPX EUR003/30/20|.S032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	4,877	13,730,000	2815.44		402,632		660,019		660,019	257,387						0010
.032819U EEJ EUR003/30/20|.032819U| EEJ EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	2,692	355,000	131.8758		7,881		18,426		18,426	10,545						0010
.R032819 SPX EUR003/30/20|.R032819| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	4,616	12,995,000	2815.44		361,586		587,851		587,851	226,265						0010

SCHEDULE DB - PART A - SECTION 1

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.032819W EEJ EUR003/30/20|.032819W| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	14,526	1,925,000	132.52225		39,270		91,138		91,138	51,868						0010
.I032819 SPX ASIAN03/30/2|.I032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	899	2,530,000	2815.44		77,165		177,882		177,882	100,717						0010
.032819Y EEJ EUR003/30/20|.032819Y| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	1,273	170,000	133.491925		3,060		6,927		6,927	3,867						0010
.032819T EEJ EUR003/30/20|.032819T| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	18,098	2,375,000	131.22935		57,238		134,345		134,345	77,108						0010
.0032819 SPX EUR003/30/20|.0032819| SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	3,232	9,100,000	2815.44		243,198		394,636		394,636	151,438						0010
.F032819 SPX ASIAN03/30/2|.F032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	1,485	4,180,000	2815.44		107,008		222,551		222,551	115,543						0010
.032819N EEJ EUR003/30/20|.032819N| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	51,280	6,630,000	129.29		170,391		425,800		425,800	255,409						0010
.0032819 SPX EUR003/30/20|.0032819| SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	4,674	13,160,000	2815.44		324,065		520,164		520,164	196,099						0010
.032819X EEJ EUR003/30/20|.032819X| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	3,154	420,000	133.1687		7,896		18,021		18,021	10,125						0010
.032819V EEJ EUR003/30/20|.032819V| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	4,803	635,000	132.199025		13,526		31,503		31,503	17,977						0010
.032819R EEJ EUR003/30/20|.032819R| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	16,656	2,175,000	130.5829		56,768		133,349		133,349	76,582						0010
.032819A EEJ EUR002/28/20|.032819A| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	02/28/2020	3,657	465,000	127.14		13,020		30,439		30,439	17,419						0010
.032819Z SPX ASIAN03/30/2|.032819Z| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	646	1,820,000	2815.44		25,480		45,181		45,181	19,701						0010
.032819G EEJ EUR003/30/20|.032819G| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	928	120,000	129.29		2,328		5,204		5,204	2,876						0010
.032819J EEJ EUR003/30/20|.032819J| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	3,403	440,000	129.29		9,592		22,729		22,729	13,137						0010
.H032819 SPX ASIAN03/30/2|.H032819| SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	1,589	4,475,000	2815.44		130,670		291,624		291,624	160,954						0010
.032819P EEJ EUR003/30/20|.032819P| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	8,276	1,070,000	129.29		29,318		73,245		73,245	43,927						0010
.T032819 SPX EUR003/30/20|.T032819| SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	1,458	4,105,000	2815.44		125,305		207,460		207,460	82,155						0010
.P040819 SPX EUR004/07/20|.P040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	1,478	4,280,000	2895.77		134,178		212,937		212,937	78,759						0010

SCHEDULE DB - PART A - SECTION 1

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.040819B EEJ EUR003/30/20|.040819B| EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	03/30/2020	26,104	3,375,000	129.29		91,463		231,030		231,030	139,568						0010
.040819A EEJ EUR003/23/20|.040819A| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	03/23/2020	3,102	400,000	128.93		10,920		27,771		27,771	16,851						0010
.C040819 SPX ASIAN04/07/2|.C040819| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	1,038	3,005,000	2895.77		80,234		159,426		159,426	79,192						0010
.040819D EEJ EUR004/07/20|.040819D| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	5,729	740,000	129.16		16,058		37,747		37,747	21,689						0010
.M040819 SPX EUR004/07/20|.M040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	7,236	20,955,000	2895.77		583,597		909,937		909,937	326,340						0010
.N040819 SPX EUR004/07/20|.N040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	444	1,285,000	2895.77		37,329		58,670		58,670	21,341						0010
.Q040819 SPX EUR004/07/20|.Q040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	4,674	13,535,000	2895.77		440,564		704,118		704,118	263,553						0010
.040819F EEJ EUR004/07/20|.040819F| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	61,939	8,000,000	129.16		196,000		486,148		486,148	290,148						0010
.Q040819 SPX EUR004/07/20|.Q040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	6,269	18,155,000	2895.77		551,004		872,154		872,154	321,150						0010
.040819R EEJ EUR004/07/20|.040819R| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	3,674	490,000	133.3577		8,771		20,554		20,554	11,783						0010
.K040819 SPX EUR004/07/20|.K040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	7,052	20,420,000	2895.77		518,462		803,133		803,133	284,465						0010
.B040819 SPX ASIAN04/07/2|.B040819| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	1,038	3,005,000	2895.77		74,825		147,777		147,777	72,952						0010
.040819Q EEJ EUR004/07/20|.040819Q| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	3,495	465,000	133.0348		8,696		20,504		20,504	11,809						0010
.040819H EEJ EUR004/07/20|.040819H| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	56,325	7,275,000	129.16		186,968		468,068		468,068	281,100						0010
.I040819 SPX EUR004/07/20|.I040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	2,932	8,490,000	2895.77		190,176		290,840		290,840	100,664						0010
.D040819 SPX ASIAN04/07/2|.D040819| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	2,362	6,840,000	2895.77		195,624		380,202		380,202	184,578						0010
.040819W SPX ASIAN04/07/2|.040819W| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	622	1,800,000	2895.77		28,800		51,607		51,607	22,807						0010
.040819L EEJ EUR004/07/20|.040819L| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	36,489	4,760,000	130.4516		123,760		296,914		296,914	173,154						0010
.040819N EEJ EUR004/07/20|.040819N| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	26,011	3,410,000	131.0974		81,840		196,625		196,625	114,785						0010

SCHEDULE DB - PART A - SECTION 1

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.F040819 SPX EUR004/07/20|.F040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	894	2,590,000	2895.77		40,145		59,676		59,676	19,531						0010
.A040819 SPX ASIAN04/07/2|.A040819| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	556	1,610,000	2895.77		38,640		75,625		75,625	36,985						0010
.040819M EEJ EUR004/07/20|.040819M| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	4,015	525,000	130.7745		13,125		31,505		31,505	18,380						0010
.040819K EEJ EUR004/07/20|.040819K| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	4,284	555,000	129.54748		16,040		38,344		38,344	22,304						0010
.040819J EEJ EUR004/07/20|.040819J| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	15,988	2,065,000	129.16		56,788		142,680		142,680	85,892						0010
.040819Y SPX ASIAN04/07/2|.040819Y| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	1,613	4,670,000	2895.77		100,872		192,677		192,677	91,805						0010
.040819I EEJ EUR004/07/20|.040819I| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	73,010	9,430,000	129.16		250,838		631,685		631,685	380,847						0010
.H040819 SPX EUR004/07/20|.H040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	4,253	12,315,000	2895.77		257,384		391,361		391,361	133,978						0010
.0408190 EEJ EUR004/07/20|.0408190| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	7,951	1,050,000	132.0661		22,260		53,288		53,288	31,028						0010
.040819G EEJ EUR004/07/20|.040819G| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	9,368	1,210,000	129.16		30,371		75,839		75,839	45,468						0010
.040819X SPX ASIAN04/07/2|.040819X| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	1,416	4,100,000	2895.77		81,180		151,148		151,148	69,968						0010
.G040819 SPX EUR004/07/20|.G040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	1,873	5,425,000	2895.77		99,278		149,988		149,988	50,710						0010
.J040819 SPX EUR004/07/20|.J040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	6,097	17,655,000	2895.77		411,362		630,298		630,298	218,936						0010
.040819C EEJ EUR004/07/20|.040819C| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	16,143	2,085,000	129.16		41,909		95,223		95,223	53,314						0010
.L040819 SPX EUR004/07/20|.L040819| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	7,716	22,345,000	2895.77		583,205		906,931		906,931	323,726						0010
.040819P EEJ EUR004/07/20|.040819P| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	18,884	2,500,000	132.389		51,000		121,252		121,252	70,252						0010
.040819E EEJ EUR004/07/20|.040819E| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	33,060	4,270,000	129.16		99,064		239,860		239,860	140,796						0010
.E040819 SPX ASIAN04/07/2|.E040819| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	658	1,905,000	2895.77		56,198		106,740		106,740	50,542						0010
.040819Z SPX ASIAN04/07/2|.040819Z| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	2,671	7,735,000	2895.77		177,132		343,017		343,017	165,886						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.041519U EEJ EUR004/14/21|.041519U| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2021	5,037	650,000	129.05		26,650		49,263		49,263	22,613						0010
.U041519 SPX EUR004/14/20|.U041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	442	1,284,993	2905.58		69,133		135,099		135,099	65,966						0010
.041519L EEJ EUR004/14/20|.041519L| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	14,529	1,875,000	129.05		56,625		136,584		136,584	79,959						0010
.T041519 SPX EUR004/14/20|.T041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,311	3,810,000	2905.58		193,167		359,772		359,772	166,605						0010
.S041519 SPX EUR004/14/20|.S041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,833	5,324,998	2905.58		246,548		433,744		433,744	187,196						0010
.V041519 SPX EUR004/14/21|.V041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2021	251	729,998	2905.58		68,839		113,792		113,792	44,953						0010
.041519Q EEJ EUR004/14/20|.041519Q| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	3,610	475,000	131.566475		10,593		25,838		25,838	15,246						0010
.041519V SPX ASIAN04/14/2|.041519V| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	728	2,115,001	2905.58		32,994		58,955		58,955	25,961						0010
.041519I EEJ EUR004/14/20|.041519I| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	29,059	3,750,000	129.05		96,375		241,942		241,942	145,567						0010
.041519P EEJ EUR004/14/20|.041519P| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	19,086	2,500,000	130.98575		60,000		146,387		146,387	86,387						0010
.O041519 SPX EUR004/14/20|.O041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	3,345	9,720,008	2905.58		294,516		460,419		460,419	165,903						0010
.P041519 SPX EUR004/14/20|.P041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,957	5,685,000	2905.58		164,865		255,956		255,956	91,091						0010
.041519K EEJ EUR004/14/20|.041519K| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	6,470	835,000	129.05		22,796		57,856		57,856	35,060						0010
.041519W SPX ASIAN04/14/2|.041519W| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,569	4,559,988	2905.58		90,288		168,467		168,467	78,179						0010
.N041519 SPX EUR004/14/20|.N041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	5,064	14,714,990	2905.58		381,119		585,437		585,437	204,319						0010
.041519F EEJ EUR004/14/20|.041519F| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	3,797	490,000	129.05		11,711		28,722		28,722	17,011						0010
.041519Y SPX ASIAN04/14/2|.041519Y| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,871	5,435,004	2905.58		123,918		239,885		239,885	115,967						0010
.L041519 SPX EUR004/14/20|.L041519| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,667	4,844,997	2905.58		116,280		176,670		176,670	60,390						0010
.041519R EEJ EUR004/14/20|.041519R| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	20,790	2,750,000	132.27625		55,825		135,923		135,923	80,098						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.041519D EEJ EUR004/14/20|.041519D| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	2,635	340,000	129.05		7,582		18,103		18,103	10,521						0010
.A041519 SPX ASIAN04/14/2|.A041519| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,079	3,135,005	2905.58		81,824		163,614		163,614	81,790						0010
.K041519 SPX EUR004/14/20|.K041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,248	3,625,002	2905.58		83,013		125,824		125,824	42,812						0010
.0415190 EEJ EUR004/14/20|.0415190| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	3,406	445,000	130.663125		11,081		27,098		27,098	16,018						0010
.041519S EEJ EUR004/14/20|.041519S| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	4,138	550,000	132.9215		10,285		24,770		24,770	14,485						0010
.M041519 SPX EUR004/14/20|.M041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	5,049	14,670,012	2905.58		374,085		571,504		571,504	197,419						0010
.041519T EEJ EUR004/14/20|.041519T| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	1,463	195,000	133.244125		3,491		8,364		8,364	4,874						0010
.041519E EEJ EUR004/14/20|.041519E| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	14,723	1,900,000	129.05		44,080		106,676		106,676	62,596						0010
.041519Z SPX ASIAN04/14/2|.041519Z| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	903	2,624,988	2905.58		64,575		127,528		127,528	62,953						0010
.J041519 SPX EUR004/14/20|.J041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	6,155	17,885,007	2905.58		380,951		574,220		574,220	193,270						0010
.0041519 SPX EUR004/14/20|.0041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	4,727	13,734,996	2905.58		380,460		588,199		588,199	207,740						0010
.041519X SPX ASIAN04/14/2|.041519X| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	798	2,319,989	2905.58		50,112		95,715		95,715	45,603						0010
.H041519 SPX EUR004/14/20|.H041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	743	2,160,008	2905.58		39,960		59,638		59,638	19,678						0010
.041519G EEJ EUR004/14/20|.041519G| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	42,619	5,500,000	129.05		134,750		334,575		334,575	199,825						0010
.041519M EEJ EUR004/14/20|.041519M| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	3,865	500,000	129.372625		14,550		35,214		35,214	20,664						0010
.D041519 SPX ASIAN04/14/2|.D041519| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	817	2,374,992	2905.58		66,738		131,953		131,953	65,216						0010
.F041519 SPX EUR004/14/20|.F041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	711	2,064,996	2905.58		30,769		45,491		45,491	14,722						0010
.G041519 SPX EUR004/14/20|.G041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	542	1,574,999	2905.58		26,618		39,577		39,577	12,960						0010
.041519B EEJ EUR004/14/20|.041519B| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	4,611	595,000	129.05		11,960		27,067		27,067	15,107						0010

SCHEDULE DB - PART A - SECTION 1

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.041519C EEJ EUR004/14/20|.041519C| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	4,572	590,000	129.05		12,508		29,008		29,008	16,500						0010
.C041519 SPX ASIAN04/14/2|.C041519| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	472	1,370,010	2905.58		37,812		75,443		75,443	37,631						0010
.041519A EEJ EUR004/14/20|.041519A| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	2,635	340,000	129.05		6,596		14,696		14,696	8,100						0010
.E041519 SPX ASIAN04/14/2|.E041519| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	637	1,850,012	2905.58		53,095		103,662		103,662	50,567						0010
.I041519 SPX EUR004/14/20|.I041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	508	1,474,989	2905.58		29,648		44,360		44,360	14,712						0010
.R041519 SPX EUR004/14/20|.R041519| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	1,736	5,044,988	2905.58		163,458		258,188		258,188	94,730						0010
.041519N EEJ EUR004/14/20|.041519N| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	7,672	1,000,000	130.3405		25,900		63,255		63,255	37,355						0010
.041519H EEJ EUR004/14/20|.041519H| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	6,160	795,000	129.05		19,955		49,922		49,922	29,968						0010
.B041519 SPX ASIAN04/14/2|.B041519| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	718	2,084,986	2905.58		55,670		111,643		111,643	55,974						0010
.041519J EEJ EUR004/14/20|.041519J| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	77,489	10,000,000	129.05		266,000		672,924		672,924	406,924						0010
.A042219 SPX ASIAN04/21/2|.A042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	1,056	3,070,000	2907.97		63,116		116,835		116,835	53,718						0010
.042219D EEJ EUR004/21/20|.042219D| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	9,390	1,200,000	127.79		24,240		57,028		57,028	32,788						0010
.O042219 SPX EUR004/21/20|.O042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	8,109	23,580,002	2907.97		662,598		1,002,368		1,002,368	339,770						0010
.S042219 SPX EUR004/21/20|.S042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	4,103	11,930,005	2907.97		366,251		560,884		560,884	194,633						0010
.042219B EEJ EUR004/14/20|.042219B| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/14/2020	15,498	2,000,000	129.05		45,800		134,585		134,585	88,785						0010
.R042219 SPX EUR004/21/20|.R042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	1,333	3,874,986	2907.97		113,925		173,486		173,486	59,561						0010
.B042219 SPX ASIAN04/21/2|.B042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	1,331	3,870,000	2907.97		83,348		156,255		156,255	72,907						0010
.D042219 SPX ASIAN04/21/2|.D042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	1,403	4,080,000	2907.97		101,751		199,798		199,798	98,047						0010
.042219E EEJ EUR004/21/20|.042219E| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	2,348	300,000	127.79		6,210		14,829		14,829	8,619						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.042219L EEJ EUR004/21/20|.042219L| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	38,344	4,900,000	127.79		126,420		344,154		344,154	217,734						0010
.T042219 SPX EUR004/21/20|.T042219| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	1,786	5,195,001	2907.97		168,838		260,614		260,614	91,776						0010
.042219C EEJ EUR004/21/20|.042219C| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	1,917	245,000	127.79		4,704		10,773		10,773	6,069						0010
.I042219 SPX EUR004/21/20|.I042219| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	858	2,495,009	2907.97		43,164		62,681		62,681	19,518						0010
.F042219 SPX ASIAN04/21/2|.F042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	1,498	4,355,000	2907.97		124,231		249,821		249,821	125,590						0010
.042219X SPX ASIAN04/21/2|.042219X| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	583	1,695,000	2907.97		25,498		44,316		44,316	18,818						0010
.E042219 SPX ASIAN04/21/2|.E042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	1,195	3,475,000	2907.97		92,949		186,416		186,416	93,467						0010
.042219H EEJ EUR004/21/20|.042219H| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	10,955	1,400,000	127.79		32,620		83,676		83,676	51,056						0010
.N042219 SPX EUR004/21/20|.N042219| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	1,334	3,879,988	2907.97		94,284		140,134		140,134	45,850						0010
.042219W EEJ EUR004/21/20|.042219W| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	1,478	195,000	131.943175		3,510		10,214		10,214	6,704						0010
.042219Z SPX ASIAN04/21/2|.042219Z| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	466	1,355,000	2907.97		26,462		48,374		48,374	21,912						0010
.C042219 SPX ASIAN04/21/2|.C042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	1,425	4,145,000	2907.97		96,085		184,107		184,107	88,022						0010
.P042219 SPX EUR004/21/20|.P042219| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	468	1,359,999	2907.97		36,856		55,378		55,378	18,522						0010
.042219J EEJ EUR004/21/20|.042219J| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	46,952	6,000,000	127.79		148,200		392,967		392,967	244,767						0010
.042219F EEJ EUR004/21/20|.042219F| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	2,935	375,000	127.79		8,100		19,911		19,911	11,811						0010
.042219U EEJ EUR004/21/20|.042219U| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	15,651	2,050,000	130.98475		42,025		121,381		121,381	79,356						0010
.042219R EEJ EUR004/21/20|.042219R| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	22,358	2,900,000	129.70685		69,890		198,979		198,979	129,089						0010
.042219T EEJ EUR004/21/20|.042219T| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	3,444	450,000	130.665275		9,585		27,690		27,690	18,105						0010
.042219S EEJ EUR004/21/20|.042219S| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	2,493	325,000	130.3458		7,215		20,760		20,760	13,545						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.G042219 SPX ASIAN04/21/2|.G042219| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	564	1,640,000	2907.97		47,937		95,479		95,479	47,542						0010
.042219Y SPX ASIAN04/21/2|.042219Y| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	536	1,560,000	2907.97		28,135		50,535		50,535	22,401						0010
.K042219 SPX EUR004/21/20|.K042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	3,375	9,815,009	2907.97		208,078		306,283		306,283	98,205						0010
.042219Q EEJ EUR004/21/20|.042219Q| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	11,622	1,500,000	129.0679		39,150		110,113		110,113	70,963						0010
.042219O EEJ EUR004/21/20|.042219O| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	1,599	205,000	128.237265		5,925		16,341		16,341	10,416						0010
.L042219 SPX EUR004/21/20|.L042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	2,259	6,570,006	2907.97		147,825		218,207		218,207	70,382						0010
.M042219 SPX EUR004/21/20|.M042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	4,299	12,499,996	2907.97		293,750		435,935		435,935	142,185						0010
.042219M EEJ EUR004/21/20|.042219M| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	58,690	7,500,000	127.79		200,250		555,110		555,110	354,860						0010
.042219I EEJ EUR004/21/20|.042219I| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	3,052	390,000	127.79		9,360		24,474		24,474	15,114						0010
.042219N EEJ EUR004/21/20|.042219N| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	20,346	2,600,000	127.79		71,500		199,963		199,963	128,463						0010
.H042219 SPX EUR004/21/20|.H042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	775	2,255,014	2907.97		33,825		48,755		48,755	14,930						0010
.042219K EEJ EUR004/21/20|.042219K| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	7,825	1,000,000	127.79		25,200		67,988		67,988	42,788						0010
.042219P EEJ EUR004/21/20|.042219P| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	1,631	210,000	128.748425		5,691		15,923		15,923	10,232						0010
.J042219 SPX EUR004/21/20|.J042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	1,658	4,819,989	2907.97		92,544		134,993		134,993	42,449						0010
.0042219 SPX EUR004/21/20|.0042219| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	6,235	18,130,001	2907.97		471,380		707,081		707,081	235,701						0010
.042219V EEJ EUR004/21/20|.042219V| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	7,597	1,000,000	131.6237		18,800		54,632		54,632	35,832						0010
.042219A EEJ EUR004/14/20|.042219A| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/14/2020	5,967	770,000	129.05		17,402		50,829		50,829	33,427						0010
.042219G EEJ EUR004/21/20|.042219G| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	2,974	380,000	127.79		8,436		20,973		20,973	12,537						0010
.042319K MXEA EUR004/07/2|.042319K|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	1,104	2,113,851	1914.72		46,302		68,180		68,180	21,878						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.042319M MXEA EUR004/07/2|.042319M|M XEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	1,007	1,928,123	1914.72		53,391		81,237		81,237	27,846						0010
.042319J MXEA EUR003/30/2|.042319J|M XEA EURO 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	1,273	2,375,240	1865.86		80,950		117,776		117,776	36,826						0010
.042319L MXEA EUR004/07/2|.042319L|M XEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	1,606	3,075,040	1914.72		77,200		115,926		115,926	38,725						0010
.042319O MXEA EUR004/14/2|.042319O|M XEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	476	914,977	1922.22		18,426		26,932		26,932	8,506						0010
.042319G MXEA EUR003/23/2|.042319G|M XEA EURO 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/23/2020	1,171	2,225,017	1900.1		67,883		102,830		102,830	34,947						0010
.042319P MXEA EUR004/14/2|.042319P|M XEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	2,198	4,225,040	1922.22		102,207		153,376		153,376	51,169						0010
.042319A MXEA ASIAN03/30/|.042319A|M XEA ASIAN 03/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	948	1,768,835	1865.86		58,359		78,456		78,456	20,097						0010
.042319F MXEA EUR003/23/2|.042319F|M XEA EURO 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/23/2020	1,050	1,995,105	1900.1		52,920		78,553		78,553	25,633						0010
.042319Q MXEA EUR004/14/2|.042319Q|M XEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	1,366	2,625,753	1922.22		73,860		113,046		113,046	39,186						0010
.042319D MXEA ASIAN04/21/|.042319D|M XEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/21/2020	1,074	2,062,477	1920.37		45,699		42,857		42,857	(2,842)						0010
.042319B MXEA ASIAN04/07/|.042319B|M XEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	1,337	2,559,981	1914.72		57,705		46,558		46,558	(11,147)						0010
.042319H MXEA EUR003/30/2|.042319H|M XEA EURO 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	740	1,380,736	1865.86		35,172		49,301		49,301	14,129						0010
.042319C MXEA ASIAN04/14/|.042319C|M XEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	1,176	2,260,531	1922.22		51,438		37,607		37,607	(13,832)						0010
.042319N MXEA EUR004/07/2|.042319N|M XEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	996	1,907,061	1914.72		56,473		86,678		86,678	30,205						0010
.042319I MXEA EUR003/30/2|.042319I|M XEA EURO 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	1,212	2,261,422	1865.86		66,187		94,391		94,391	28,204						0010
.042319E MXEA EUR003/23/2|.042319E|M XEA EURO 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/23/2019	03/23/2020	856	1,626,486	1900.1		38,383		56,061		56,061	17,678						0010
.042919V SPX ASIAN04/28/2|.042919V| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	1,777	5,230,000	2943.03		106,363		186,226		186,226	79,864						0010
.042919G EEJ EUR004/28/20|.042919G| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	11,908	1,530,000	128.48		37,791		95,282		95,282	57,491						0010
.L042919 SPX EUR004/28/20|.L042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	3,868	11,385,000	2943.03		338,135		500,789		500,789	162,655						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.J042919 SPX EUR004/28/20|.J042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	2,200	6,475,000	2943.03		174,825		256,105		256,105	81,280						0010
.042919N EEJ EUR004/28/20|.042919N| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	15,374	2,000,000	130.086		50,200		130,946		130,946	80,746						0010
.042919X SPX ASIAN04/28/2|.042919X| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	1,104	3,250,000	2943.03		75,085		134,174		134,174	59,089						0010
.042919I EEJ EUR004/28/20|.042919I| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	73,513	9,445,000	128.48		243,681		627,699		627,699	384,018						0010
.042919F EEJ EUR004/28/20|.042919F| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	11,714	1,505,000	128.48		36,120		90,042		90,042	53,922						0010
.042919U SPX ASIAN04/28/2|.042919U| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	1,342	3,950,000	2943.03		63,800		107,622		107,622	43,821						0010
.042919H EEJ EUR004/28/20|.042919H| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	51,642	6,635,000	128.48		167,866		427,852		427,852	259,987						0010
.042919P EEJ EUR004/28/20|.042919P| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	4,743	620,000	130.7284		14,384		37,701		37,701	23,317						0010
.I042919 SPX EUR004/28/20|.I042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	5,024	14,785,000	2943.03		387,367		563,515		563,515	176,148						0010
.042919Y SPX ASIAN04/28/2|.042919Y| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	1,211	3,565,000	2943.03		88,633		158,555		158,555	69,922						0010
.M042919 SPX EUR004/28/20|.M042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	1,038	3,055,000	2943.03		96,844		144,856		144,856	48,013						0010
.042919W SPX ASIAN04/28/2|.042919W| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	1,232	3,625,000	2943.03		78,757		139,519		139,519	60,762						0010
.042919D EEJ EUR004/28/20|.042919D| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	10,430	1,340,000	128.48		28,944		68,411		68,411	39,467						0010
.042919E EEJ EUR004/28/20|.042919E| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	13,309	1,710,000	128.48		38,475		92,705		92,705	54,230						0010
.K042919 SPX EUR004/28/20|.K042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	4,935	14,525,000	2943.03		408,153		599,960		599,960	191,807						0010
.042919B EEJ EUR004/28/20|.042919B| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	5,799	745,000	128.48		14,751		33,106		33,106	18,355						0010
.042919Q EEJ EUR004/28/20|.042919Q| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	3,884	510,000	131.30656		10,965		28,908		28,908	17,943						0010
.F042919 SPX EUR004/28/20|.F042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	2,190	6,445,000	2943.03		143,079		205,336		205,336	62,257						0010
.042919Z SPX ASIAN04/28/2|.042919Z| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	744	2,190,000	2943.03		57,888		101,868		101,868	43,980						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.H042919 SPX EUR004/28/20|.H042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	1,521	4,475,000	2943.03		108,295		156,548		156,548	48,253						0010
.0429190 EEJ EUR004/28/20|.0429190| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	11,502	1,500,000	130.4072		36,150		94,697		94,697	58,547						0010
.D042919 SPX EUR004/28/20|.D042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	2,139	6,295,000	2943.03		114,254		162,183		162,183	47,928						0010
.042919M EEJ EUR004/28/20|.042919M| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	2,429	315,000	129.70056		8,285		21,517		21,517	13,232						0010
.042919K EEJ EUR004/28/20|.042919K| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	7,161	920,000	128.48		25,300		66,441		66,441	41,141						0010
.E042919 SPX EUR004/28/20|.E042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	4,045	11,905,000	2943.03		249,410		357,178		357,178	107,768						0010
.A042919 SPX ASIAN04/28/2|.A042919| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	1,594	4,690,000	2943.03		128,914		222,126		222,126	93,212						0010
.B042919 SPX ASIAN04/28/2|.B042919| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	595	1,750,000	2943.03		50,150		83,625		83,625	33,475						0010
.042919T EEJ EUR004/28/20|.042919T| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	2,676	355,000	132.6556		6,390		16,825		16,825	10,435						0010
.042919A EEJ EUR004/07/20|.042919A| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/07/2020	6,349	820,000	129.16		21,484		57,493		57,493	36,009						0010
.042919S EEJ EUR004/28/20|.042919S| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	7,557	1,000,000	132.3344		18,800		49,557		49,557	30,757						0010
.C042919 SPX EUR004/28/20|.C042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	900	2,650,000	2943.03		39,883		56,015		56,015	16,133						0010
.042919L EEJ EUR004/28/20|.042919L| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	4,333	560,000	129.25088		15,568		40,118		40,118	24,550						0010
.G042919 SPX EUR004/28/20|.G042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	5,338	15,710,000	2943.03		367,614		530,752		530,752	163,138						0010
.042919J EEJ EUR004/28/20|.042919J| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	49,735	6,390,000	128.48		170,613		445,640		445,640	275,027						0010
.042919R EEJ EUR004/28/20|.042919R| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	15,954	2,100,000	131.62776		43,470		114,293		114,293	70,823						0010
.042919C EEJ EUR004/28/20|.042919C| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	4,592	590,000	128.48		12,213		28,124		28,124	15,911						0010
.N042919 SPX EUR004/28/20|.N042919| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	1,962	5,775,000	2943.03		189,420		285,403		285,403	95,983						0010
.050219A SPX ASIAN02/21/2|.050219A| SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2019	02/21/2020	363	999,999	2753.57		46,515		68,310		68,310	21,795						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.050219B SPX ASIAN04/07/2|.050219B| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2019	04/07/2020	260	752,900	2895.77		24,890		42,353		42,353	17,463						0010
.050219C SPX EUR003/30/20|.050219C| SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2019	03/30/2020	350	985,404	2815.44		38,283		53,599		53,599	15,316						0010
.050719U SPX ASIAN05/07/2|.050719U| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,042	3,005,000	2884.05		54,691		94,974		94,974	40,283						0010
.D050719 SPX EUR005/07/20|.D050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,789	5,160,000	2884.05		89,784		129,711		129,711	39,927						0010
.C050719 SPX EUR005/07/20|.C050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,006	2,900,000	2884.05		44,080		62,717		62,717	18,637						0010
.050719R EEJ EQFWD06/08/2|.050719R| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	06/08/2020	13,646	1,750,000	128.24		17,500		138,163		138,163	120,663						0010
.I050719 SPX EUR005/07/20|.I050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	4,327	12,480,000	2884.05		307,008		455,647		455,647	148,639						0010
.050719I EEJ EUR005/07/20|.050719I| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	5,177	665,000	128.45		18,354		47,800		47,800	29,446						0010
.050719T SPX ASIAN05/07/2|.050719T| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	472	1,360,000	2884.05		19,720		32,881		32,881	13,161						0010
.050719M EEJ EUR005/07/20|.050719M| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	6,497	845,000	130.055625		21,294		55,575		55,575	34,281						0010
.050719C EEJ EUR005/07/20|.050719C| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	10,393	1,335,000	128.45		28,970		67,494		67,494	38,525						0010
.P050719 SPX EUR005/07/20|.P050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	2,230	6,430,000	2884.05		218,620		338,255		338,255	119,635						0010
.G050719 SPX EUR005/07/20|.G050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,930	5,565,000	2884.05		124,100		182,730		182,730	58,630						0010
.050719E EEJ EUR005/07/20|.050719E| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	12,534	1,610,000	128.45		39,284		97,474		97,474	58,190						0010
.N050719 SPX EUR005/07/20|.N050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	2,569	7,410,000	2884.05		232,674		355,466		355,466	122,792						0010
.050719K EEJ EUR005/07/20|.050719K| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	4,250	550,000	129.413375		15,015		38,758		38,758	23,743						0010
.050719G EEJ EUR005/07/20|.050719G| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	77,851	10,000,000	128.45		259,000		659,593		659,593	400,593						0010
.050719F EEJ EUR005/07/20|.050719F| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	52,238	6,710,000	128.45		169,763		429,186		429,186	259,423						0010
.L050719 SPX EUR005/07/20|.L050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	7,687	22,170,000	2884.05		622,977		941,147		941,147	318,170						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.0507190 EEJ EUR005/07/20|.0507190| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	4,706	615,000	130.697875		14,330		37,604		37,604	23,275						0010
.050719W SPX ASIAN05/07/2|.050719W| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,654	4,770,000	2884.05		108,756		197,118		197,118	88,362						0010
.K050719 SPX EUR005/07/20|.K050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	2,268	6,540,000	2884.05		177,234		266,359		266,359	89,125						0010
.M050719 SPX EUR005/07/20|.M050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	3,381	9,750,000	2884.05		287,625		436,952		436,952	149,327						0010
.050719A EEJ EUR005/07/20|.050719A| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	3,659	470,000	128.45		9,165		20,167		20,167	11,002						0010
.050719D EEJ EUR005/07/20|.050719D| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	11,522	1,480,000	128.45		33,448		79,467		79,467	46,019						0010
.050719Y SPX ASIAN05/07/2|.050719Y| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,479	4,265,000	2884.05		113,876		213,828		213,828	99,953						0010
.050719P EEJ EUR005/07/20|.050719P| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	26,583	3,500,000	131.66125		72,100		190,332		190,332	118,232						0010
.050719V SPX ASIAN05/07/2|.050719V| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	2,299	6,630,000	2884.05		139,230		247,866		247,866	108,636						0010
.050719B EEJ EUR005/07/20|.050719B| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	4,632	595,000	128.45		12,198		27,672		27,672	15,475						0010
.0507190 EEJ EUR005/07/20|.0507190| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	6,992	925,000	132.3035		17,483		46,258		46,258	28,775						0010
.050719L EEJ EUR005/07/20|.050719L| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	3,893	505,000	129.7345		13,231		34,396		34,396	21,165						0010
.B050719 SPX ASIAN05/07/2|.B050719| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	662	1,910,000	2884.05		61,693		120,675		120,675	58,982						0010
.F050719 SPX EUR005/07/20|.F050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	4,249	12,255,000	2884.05		259,806		381,829		381,829	122,023						0010
.050719X SPX ASIAN05/07/2|.050719X| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,016	2,930,000	2884.05		72,078		132,337		132,337	60,259						0010
.H050719 SPX EUR005/07/20|.H050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	6,132	17,685,000	2884.05		415,598		616,257		616,257	200,660						0010
.E050719 SPX EUR005/07/20|.E050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,888	5,445,000	2884.05		105,633		154,004		154,004	48,371						0010
.050719N EEJ EUR005/07/20|.050719N| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	11,505	1,500,000	130.37675		36,300		95,171		95,171	58,871						0010
.050719J EEJ EUR005/07/20|.050719J| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	2,715	350,000	128.899575		10,150		25,995		25,995	15,845						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.0050719 SPX EUR005/07/20|.0050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/07/2019	05/07/2020	2,498	7,205,000	2884.05		237,765		366,410		366,410	128,645						0010
.A050719 SPX ASIAN05/07/2|.A050719| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/07/2019	05/07/2020	1,156	3,335,000	2884.05		100,717		194,930		194,930	94,213						0010
.050719Z SPX ASIAN05/07/2|.050719Z| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/07/2019	05/07/2020	900	2,595,000	2884.05		74,736		142,646		142,646	67,910						0010
.J050719 SPX EUR005/07/20|.J050719| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/07/2019	05/07/2020	3,960	11,420,000	2884.05		298,062		446,281		446,281	148,219						0010
.050719H EEJ EUR005/07/20|.050719H| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2020	64,227	8,250,000	128.45		221,100		571,811		571,811	350,711						0010
.051419T EEJ EUR005/14/21|.051419T| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2021	3,073	395,000	128.56		16,432		31,385		31,385	14,953						0010
.0051419 SPX EUR005/14/20|.0051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	970	2,750,000	2834.41		144,100		262,104		262,104	118,004						0010
.051419L EEJ EUR005/14/20|.051419L| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	8,712	1,120,000	128.56		34,272		85,933		85,933	51,661						0010
.051419P EEJ EUR005/14/20|.051419P| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	5,084	665,000	130.8098		15,495		40,153		40,153	24,658						0010
.P051419 SPX EUR005/14/20|.P051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	1,148	3,255,000	2834.41		102,533		162,264		162,264	59,732						0010
.051419Z SPX ASIAN05/14/2|.051419Z| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2019	05/14/2020	1,318	3,735,000	2834.41		97,857		194,089		194,089	96,232						0010
.051419Q EEJ EUR005/14/20|.051419Q| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	3,499	460,000	131.4526		9,890		25,712		25,712	15,822						0010
.0051419 SPX EUR005/14/20|.0051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	4,181	11,850,000	2834.41		346,020		541,195		541,195	195,175						0010
.051419S EEJ EUR005/14/20|.051419S| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	4,305	570,000	132.4168		10,773		28,147		28,147	17,374						0010
.051419Y SPX ASIAN05/14/2|.051419Y| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2019	05/14/2020	949	2,690,000	2834.41		64,829		124,784		124,784	59,955						0010
.051419W SPX ASIAN05/14/2|.051419W| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2019	05/14/2020	704	1,995,000	2834.41		41,696		77,270		77,270	35,575						0010
.051419X SPX ASIAN05/14/2|.051419X| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/14/2019	05/14/2020	1,140	3,230,000	2834.41		72,352		136,749		136,749	64,397						0010
.051419K EEJ EUR005/14/20|.051419K| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	5,095	655,000	128.56		18,209		46,911		46,911	28,702						0010
.L051419 SPX EUR005/14/20|.L051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	5,278	14,960,000	2834.41		385,220		595,960		595,960	210,740						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.051419M EEJ EUR005/14/20|.051419M| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	1,932	250,000	129.39564		6,925		17,639		17,639	10,714						0010
.G051419 SPX EUR005/14/20|.G051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	1,238	3,510,000	2834.41		66,690		100,315		100,315	33,625						0010
.N051419 SPX EUR005/14/20|.N051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	3,493	9,900,000	2834.41		275,220		428,779		428,779	153,559						0010
.051419U SPX ASIAN05/14/2|.051419U| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	646	1,830,000	2834.41		28,731		50,126		50,126	21,395						0010
.E051419 SPX EUR005/14/20|.E051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	829	2,350,000	2834.41		34,780		51,394		51,394	16,614						0010
.0514190 EEJ EUR005/14/20|.0514190| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	10,346	1,350,000	130.4884		32,670		84,589		84,589	51,919						0010
.051419I EEJ EUR005/14/20|.051419I| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	33,214	4,270,000	128.56		110,593		277,521		277,521	166,928						0010
.B051419 SPX ASIAN05/14/2|.B051419| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	1,210	3,430,000	2834.41		99,470		206,177		206,177	106,707						0010
.051419G EEJ EUR005/14/20|.051419G| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	5,367	690,000	128.56		17,043		41,985		41,985	24,942						0010
.A051419 SPX ASIAN05/14/2|.A051419| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	937	2,655,000	2834.41		74,606		152,245		152,245	77,640						0010
.051419F EEJ EUR005/14/20|.051419F| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	21,080	2,710,000	128.56		65,311		158,380		158,380	93,069						0010
.051419A EEJ EUR005/07/20|.051419A| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/07/2020	6,228	800,000	128.45		19,760		49,392		49,392	29,632						0010
.J051419 SPX EUR005/14/20|.J051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	4,066	11,525,000	2834.41		266,804		406,957		406,957	140,153						0010
.F051419 SPX EUR005/14/20|.F051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	1,484	4,205,000	2834.41		71,485		106,999		106,999	35,514						0010
.I051419 SPX EUR005/14/20|.I051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,964	8,400,000	2834.41		184,380		280,007		280,007	95,627						0010
.051419B EEJ EUR005/07/20|.051419B| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/07/2020	3,816	500,000	131.019		11,100		29,433		29,433	18,333						0010
.D051419 SPX ASIAN05/14/2|.D051419| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	878	2,490,000	2834.41		78,435		170,092		170,092	91,657						0010
.C051419 SPX ASIAN05/14/2|.C051419| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	1,016	2,880,000	2834.41		85,824		180,210		180,210	94,386						0010
.051419H EEJ EUR005/14/20|.051419H| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	43,365	5,575,000	128.56		141,048		351,389		351,389	210,341						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.051419E EEJ EUR005/14/20|.051419E| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	13,223	1,700,000	128.56		38,420		90,032		90,032	51,612						0010
.K051419 SPX EUR005/14/20|.K051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,367	6,710,000	2834.41		163,389		250,717		250,717	87,329						0010
.051419D EEJ EUR005/14/20|.051419D| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	12,134	1,560,000	128.56		33,852		77,822		77,822	43,970						0010
.051419V SPX ASIAN05/14/2|.051419V| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/14/2019	05/14/2020	804	2,280,000	2834.41		43,092		78,280		78,280	35,188						0010
.051419N EEJ EUR005/14/20|.051419N| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	18,831	2,450,000	130.10272		62,230		160,281		160,281	98,051						0010
.M051419 SPX EUR005/14/20|.M051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,207	6,255,000	2834.41		167,009		258,736		258,736	91,728						0010
.051419J EEJ EUR005/14/20|.051419J| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	44,921	5,775,000	128.56		154,770		394,425		394,425	239,655						0010
.051419C EEJ EUR005/14/20|.051419C| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	12,834	1,650,000	128.56		33,165		73,470		73,470	40,305						0010
.H051419 SPX EUR005/14/20|.H051419| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	3,099	8,785,000	2834.41		183,167		277,689		277,689	94,522						0010
.051419R EEJ EUR005/14/20|.051419R| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	17,454	2,300,000	131.774		47,380		123,496		123,496	76,116						0010
.052119E EEJ EUR005/21/20|.052119E| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	11,303	1,455,000	128.73		34,920		83,503		83,503	48,583						0010
.052119Z SPX ASIAN05/21/2|.052119Z| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2019	05/21/2020	895	2,565,000	2864.36		71,051		147,361		147,361	76,311						0010
.L052119 SPX EUR005/21/20|.L052119| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,353	3,875,000	2864.36		119,931		184,953		184,953	65,022						0010
.052119A EEJ EUR004/14/20|.052119A| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	04/14/2020	10,112	1,305,000	129.05		32,103		86,605		86,605	54,502						0010
.052119B EEJ EUR005/21/20|.052119B| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	5,865	755,000	128.73		14,798		31,840		31,840	17,042						0010
.052119X SPX ASIAN05/21/2|.052119X| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2019	05/21/2020	1,184	3,390,000	2864.36		77,631		149,066		149,066	71,435						0010
.052119N EEJ EUR005/21/20|.052119N| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	5,396	705,000	130.66095		17,061		43,308		43,308	26,247						0010
.M052119 SPX EUR005/21/20|.M052119| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,440	4,125,000	2864.36		135,094		209,875		209,875	74,781						0010
.052119Y SPX ASIAN05/21/2|.052119Y| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2019	05/21/2020	909	2,605,000	2864.36		65,646		130,428		130,428	64,782						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.052119V SPX ASIAN05/21/2|.052119V| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	1,177	3,370,000	2864.36		64,030		116,777		116,777	52,747						0010
.052119L EEJ EUR005/21/20|.052119L| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	9,046	1,175,000	129.88857		31,255		78,632		78,632	47,377						0010
.C052119 SPX EUR005/21/20|.C052119| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,054	3,020,000	2864.36		45,300		65,843		65,843	20,543						0010
.052119F EEJ EUR005/21/20|.052119F| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	10,060	1,295,000	128.73		31,987		77,348		77,348	45,362						0010
.052119C EEJ EUR005/21/20|.052119C| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	11,885	1,530,000	128.73		32,589		73,340		73,340	40,751						0010
.052119J EEJ EUR005/21/20|.052119J| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	4,894	630,000	128.73		17,577		44,449		44,449	26,872						0010
.J052119 SPX EUR005/21/20|.J052119| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	2,985	8,550,000	2864.36		235,980		359,888		359,888	123,908						0010
.052119H EEJ EUR005/21/20|.052119H| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	47,697	6,140,000	128.73		158,412		391,495		391,495	233,083						0010
.052119Q EEJ EUR005/21/20|.052119Q| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	12,505	1,650,000	131.94825		33,825		86,771		86,771	52,946						0010
.052119P EEJ EUR005/21/20|.052119P| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	5,473	720,000	131.56206		15,552		39,740		39,740	24,188						0010
.052119S EEJ EUR005/21/20|.052119S| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	4,148	550,000	132.5919		10,395		26,590		26,590	16,195						0010
.H052119 SPX EUR005/21/20|.H052119| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,540	13,005,000	2864.36		319,923		480,616		480,616	160,693						0010
.D052119 SPX EUR005/21/20|.D052119| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,126	3,225,000	2864.36		55,470		81,084		81,084	25,614						0010
.052119D EEJ EUR005/21/20|.052119D| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	10,060	1,295,000	128.73		29,267		67,786		67,786	38,519						0010
.F052119 SPX EUR005/21/20|.F052119| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,931	14,125,000	2864.36		297,331		442,658		442,658	145,326						0010
.052119T EEJ EUR005/21/20|.052119T| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	1,576	210,000	133.23555		3,633		9,291		9,291	5,658						0010
.A052119 SPX ASIAN05/21/2|.A052119| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	1,164	3,335,000	2864.36		96,382		204,058		204,058	107,677						0010
.052119R EEJ EUR005/21/20|.052119R| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	4,574	605,000	132.270075		11,919		30,522		30,522	18,604						0010
.052119W SPX ASIAN05/21/2|.052119W| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	1,321	3,785,000	2864.36		81,378		153,130		153,130	71,753						0010

SCHEDULE DB - PART A - SECTION 1

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.0521190 EEJ EUR005/21/20|.0521190| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	19,277	2,525,000	130.982775		58,580		149,428		149,428	90,848						0010
.K052119 SPX EUR005/21/20|.K052119| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	3,661	10,485,000	2864.36		307,211		470,583		470,583	163,372						0010
.E052119 SPX EUR005/21/20|.E052119| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,300	3,725,000	2864.36		70,403		104,121		104,121	33,719						0010
.052119U SPX ASIAN05/21/2|.052119U| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	707	2,025,000	2864.36		30,983		53,825		53,825	22,842						0010
.I052119 SPX EUR005/21/20|.I052119| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,881	13,980,000	2864.36		362,082		548,007		548,007	185,925						0010
.052119M EEJ EUR005/21/20|.052119M| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	12,621	1,645,000	130.339125		41,454		104,791		104,791	63,337						0010
.G052119 SPX EUR005/21/20|.G052119| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	5,507	15,775,000	2864.36		365,980		547,372		547,372	181,392						0010
.052119I EEJ EUR005/21/20|.052119I| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	69,836	8,990,000	128.73		240,932		602,176		602,176	361,244						0010
.052119G EEJ EUR005/21/20|.052119G| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	46,881	6,035,000	128.73		152,686		373,267		373,267	220,581						0010
.B052119 SPX ASIAN05/21/2|.B052119| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	916	2,625,000	2864.36		80,063		175,975		175,975	95,912						0010
.052119K EEJ EUR005/21/20|.052119K| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	5,174	670,000	129.50238		18,693		46,706		46,706	28,013						0010
.052219B MXEA ASIAN05/07/|.052219B|M XEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	1,568	2,956,966	1885.82		54,802		114,965		114,965	60,164						0010
.052219K MXEA EUR005/07/2|.052219K|M XEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	1,578	2,975,824	1885.82		69,748		130,286		130,286	60,538						0010
.052219N MXEA EUR005/14/2|.052219N|M XEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	1,320	2,443,835	1851.39		64,456		111,019		111,019	46,563						0010
.052219A MXEA ASIAN04/28/|.052219A|M XEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/28/2020	1,266	2,426,137	1916.38		31,840		56,212		56,212	24,372						0010
.052219J MXEA EUR005/07/2|.052219J|M XEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	1,624	3,062,572	1885.82		61,923		112,288		112,288	50,365						0010
.052219M MXEA EUR005/14/2|.052219M|M XEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	1,174	2,173,532	1851.39		50,083		84,297		84,297	34,214						0010
.052219D MXEA ASIAN05/21/|.052219D|M XEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/21/2020	1,469	2,734,661	1861.58		62,344		133,327		133,327	70,982						0010
.052219C MXEA ASIAN05/14/|.052219C|M XEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	1,128	2,088,368	1851.39		51,313		105,033		105,033	53,721						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.052219H MXEA EUR004/28/2|.052219H|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/28/2020	1,733	3,321,087	1916.38		64,693		127,826		127,826	63,133						0010
.052219E MXEA EUR004/21/2|.052219E|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/21/2020	1,279	2,456,153	1920.37		40,711		77,755		77,755	37,044						0010
.052219F MXEA EUR004/21/2|.052219F|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/21/2020	1,332	2,557,933	1920.37		52,254		104,133		104,133	51,879						0010
.052219G MXEA EUR004/28/2|.052219G|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/28/2020	1,184	2,268,994	1916.38		36,337		68,967		68,967	32,630						0010
.052219I MXEA EUR005/07/2|.052219I|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	773	1,457,739	1885.82		25,733		45,594		45,594	19,861						0010
.052219L MXEA EUR005/14/2|.052219L|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	815	1,508,883	1851.39		29,250		47,905		47,905	18,654						0010
.052819Z SPX ASIAN05/28/2|.052819Z|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	817	2,290,000	2802.39		64,349		135,870		135,870	71,521						0010
.K052819 SPX EUR005/28/20|.K052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	2,114	5,925,000	2802.39		165,011		260,762		260,762	95,751						0010
.I052819 SPX EUR005/28/20|.I052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	6,655	18,650,000	2802.39		469,048		734,720		734,720	265,672						0010
.J052819 SPX EUR005/28/20|.J052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	1,197	3,355,000	2802.39		88,740		139,350		139,350	50,610						0010
.052819X SPX ASIAN05/28/2|.052819X|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	1,083	3,035,000	2802.39		72,840		143,985		143,985	71,145						0010
.052819Y SPX ASIAN05/28/2|.052819Y|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	1,194	3,345,000	2802.39		86,301		175,529		175,529	89,228						0010
.L052819 SPX EUR005/28/20|.L052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	1,870	5,240,000	2802.39		150,650		239,976		239,976	89,326						0010
.H052819 SPX EUR005/28/20|.H052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	4,794	13,435,000	2802.39		325,799		506,158		506,158	180,359						0010
.052819W SPX ASIAN05/28/2|.052819W|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	951	2,665,000	2802.39		59,963		116,236		116,236	56,274						0010
.B052819 SPX ASIAN05/28/2|.B052819|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	410	1,150,000	2802.39		35,305		78,416		78,416	43,111						0010
.052819E EEJ EUR005/28/20|.052819E|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	7,615	985,000	129.35		19,503		40,671		40,671	21,168						0010
.052819U SPX ASIAN05/28/2|.052819U|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	562	1,575,000	2802.39		28,823		53,356		53,356	24,534						0010
.052819S EEJ EUR005/28/20|.052819S|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	3,227	430,000	133.2305		8,127		19,017		19,017	10,890						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.A052819 SPX ASIAN05/28/2|.A052819| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	400	1,120,000	2802.39		33,040		71,543		71,543	38,503						0010
.C052819 SPX EUR005/28/20|.C052819| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	1,265	3,545,000	2802.39		54,948		82,727		82,727	27,780						0010
.052819Q EEJ EUR005/28/20|.052819Q| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	9,579	1,270,000	132.58375		26,162		61,344		61,344	35,182						0010
.052819M EEJ EUR005/28/20|.052819M| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	2,449	320,000	130.6435		8,384		19,620		19,620	11,236						0010
.F052819 SPX EUR005/28/20|.F052819| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	1,806	5,060,000	2802.39		110,561		170,537		170,537	59,976						0010
.E052819 SPX EUR005/28/20|.E052819| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	3,260	9,135,000	2802.39		188,181		288,235		288,235	100,054						0010
.D052819 SPX EUR005/28/20|.D052819| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	1,458	4,085,000	2802.39		77,207		117,637		117,637	40,430						0010
.052819I EEJ EUR005/28/20|.052819I| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	19,869	2,570,000	129.35		65,021		150,880		150,880	85,859						0010
.052819N EEJ EUR005/28/20|.052819N| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	15,424	2,020,000	130.966875		50,904		119,329		119,329	68,425						0010
.052819P EEJ EUR005/28/20|.052819P| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	9,338	1,235,000	132.260375		26,429		62,237		62,237	35,808						0010
.052819K EEJ EUR005/28/20|.052819K| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	24,314	3,145,000	129.35		84,286		198,986		198,986	114,700						0010
.G052819 SPX EUR005/28/20|.G052819| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	1,658	4,645,000	2802.39		105,674		162,990		162,990	57,316						0010
.052819R EEJ EUR005/28/20|.052819R| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	11,399	1,515,000	132.907125		29,846		70,062		70,062	40,217						0010
.052819L EEJ EUR005/28/20|.052819L| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	3,208	415,000	129.35		11,869		28,243		28,243	16,374						0010
.052819F EEJ EUR005/28/20|.052819F| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	12,215	1,580,000	129.35		34,286		74,614		74,614	40,328						0010
.052819G EEJ EUR005/28/20|.052819G| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	9,509	1,230,000	129.35		28,536		63,975		63,975	35,439						0010
.052819T SPX ASIAN05/28/2|.052819T| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	460	1,290,000	2802.39		18,447		32,669		32,669	14,222						0010
.0528190 EEJ EUR005/28/20|.0528190| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	18,615	2,450,000	131.613625		56,840		133,955		133,955	77,115						0010
.052819V SPX ASIAN05/28/2|.052819V| SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	1,090	3,055,000	2802.39		62,017		116,784		116,784	54,767						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.052819H EEJ EUR005/28/20|.052819H| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	16,235	2,100,000	129.35		51,870		119,280		119,280	67,410						0010
.052819J EEJ EUR005/28/20|.052819J| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	29,339	3,795,000	129.35		98,291		229,279		229,279	130,989						0010
.052919N SPX EUR004/14/20|.052919N| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/14/2020	1,078	3,132,215	2905.58		105,019		312,786		312,786	207,767						0010
.0529190 SPX EUR005/14/20|.0529190| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	05/14/2020	429	1,215,962	2834.41		54,376		119,224		119,224	64,848						0010
.052919I SPX EUR005/07/20|.052919I| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	05/07/2020	935	2,696,587	2884.05		73,463		153,208		153,208	79,745						0010
.052919G SPX EUR004/21/20|.052919G| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/21/2020	1,088	3,163,871	2907.97		78,227		175,608		175,608	97,380						0010
.052919J SPX EUR005/14/20|.052919J| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	05/14/2020	770	2,182,496	2834.41		50,373		87,081		87,081	36,708						0010
.052919E SPX EUR004/14/20|.052919E| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/14/2020	1,125	3,268,778	2905.58		72,934		158,017		158,017	85,084						0010
.052919A SPX EUR003/23/20|.052919A| SPX EUR0 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	03/23/2020	2,509	7,162,894	2854.88		203,204		421,406		421,406	218,202						0010
.052919H SPX EUR004/28/20|.052919H| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/28/2020	986	2,901,828	2943.03		62,848		152,896		152,896	90,048						0010
.052919B SPX EUR003/30/20|.052919B| SPX EUR0 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	03/30/2020	2,806	7,900,125	2815.44		257,366		481,581		481,581	224,215						0010
.052919C SPX EUR004/07/20|.052919C| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/07/2020	1,217	3,524,152	2895.77		82,866		180,513		180,513	97,648						0010
.052919D SPX EUR004/07/20|.052919D| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/07/2020	709	2,053,101	2895.77		53,026		119,281		119,281	66,255						0010
.052919M SPX EUR005/21/20|.052919M| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	05/21/2020	1,105	3,165,118	2864.36		88,831		168,243		168,243	79,412						0010
.052919F SPX EUR004/14/20|.052919F| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/14/2020	1,245	3,617,447	2905.58		86,440		192,861		192,861	106,421						0010
.052919K SPX EUR005/14/20|.052919K| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	05/14/2020	950	2,692,690	2834.41		79,952		142,919		142,919	62,967						0010
.052919L SPX EUR005/21/20|.052919L| SPX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	05/21/2020	803	2,300,081	2864.36		58,306		107,278		107,278	48,972						0010
.060619A EEJ EQFWD06/08/2|.060619A| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/06/2019	06/08/2020	22,903	3,000,000	130.99		30,000		174,293		174,293	144,293						0010
.060719F EEJ EUR006/08/20|.060719F| EEJ EUR0 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	13,598	1,800,000	132.37		42,120		71,869		71,869	29,749						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.C060719 SPX EUR006/08/20|.C060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	4,281	12,300,000	2873.34		268,140		402,447		402,447	134,307						0010
.060719D EEJ EUR006/08/20|.060719D| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	15,487	2,050,000	132.37		41,000		68,163		68,163	27,163						0010
.E060719 SPX EUR006/08/20|.E060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	10,298	29,590,000	2873.34		736,791		1,123,335		1,123,335	386,544						0010
.F060719 SPX EUR006/08/20|.F060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	3,341	9,600,000	2873.34		257,280		396,357		396,357	139,077						0010
.060719G EEJ EUR006/08/20|.060719G| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	38,717	5,125,000	132.37		126,588		217,727		217,727	91,140						0010
.B060719 SPX EUR006/08/20|.B060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	4,225	12,140,000	2873.34		242,800		360,059		360,059	117,259						0010
.060719B EEJ EUR005/28/20|.060719B| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	05/28/2020	5,798	750,000	129.35		26,025		45,312		45,312	19,287						0010
.060719J EEJ EUR006/08/20|.060719J| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	69,880	9,250,000	132.37		249,750		426,787		426,787	177,037						0010
.D060719 SPX EUR006/08/20|.D060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	5,203	14,950,000	2873.34		352,820		533,355		533,355	180,535						0010
.A060719 SPX EUR006/08/20|.A060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	1,305	3,750,000	2873.34		58,500		85,197		85,197	26,697						0010
.060719Y SPX ASIAN06/08/2|.060719Y| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	800	2,300,000	2873.34		66,125		139,856		139,856	73,731						0010
.060719N EEJ EUR006/08/20|.060719N| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	13,299	1,800,000	135.348325		38,520		57,097		57,097	18,577						0010
.060719H EEJ EUR006/08/20|.060719H| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	28,141	3,725,000	132.37		94,243		162,121		162,121	67,879						0010
.060719L EEJ EUR006/08/20|.060719L| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	13,617	1,825,000	134.024625		45,990		70,951		70,951	24,961						0010
.G060719 SPX EUR006/08/20|.G060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	1,622	4,660,000	2873.34		129,548		199,910		199,910	70,362						0010
.060719U SPX ASIAN06/08/2|.060719U| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,914	5,500,000	2873.34		122,375		232,497		232,497	110,122						0010
.J060719 SPX EUR006/08/20|.J060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	1,671	4,800,000	2873.34		146,880		230,432		230,432	83,552						0010
.I060719 SPX EUR006/08/20|.I060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	1,068	3,070,000	2873.34		90,565		141,277		141,277	50,712						0010
.060719W SPX ASIAN06/08/2|.060719W| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,044	3,000,000	2873.34		76,050		151,063		151,063	75,013						0010

SCHEDULE DB - PART A - SECTION 1

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.0607190 EEJ EUR006/08/20|.060719O| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	14,925	2,025,000	135.67925		41,513		60,851		60,851	19,339						0010
.060719S SPX ASIAN06/08/2|.060719S| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,018	2,925,000	2873.34		43,436		75,388		75,388	31,952						0010
.060719X SPX ASIAN06/08/2|.060719X| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,932	5,550,000	2873.34		152,348		313,700		313,700	161,352						0010
.060719Q EEJ EQFWD06/08/2|.060719Q| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	7,584	1,000,000	131.86		10,000		52,028		52,028	42,028						0010
.060719V SPX ASIAN06/08/2|.060719V| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,392	4,000,000	2873.34		94,600		182,958		182,958	88,358						0010
.060719A EEJ EUR005/28/20|.060719A| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	05/28/2020	5,798	750,000	129.35		24,675		42,600		42,600	17,925						0010
.060719Z SPX ASIAN06/08/2|.060719Z| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,331	3,825,000	2873.34		114,559		248,275		248,275	133,716						0010
.060719P EEJ EUR006/08/20|.060719P| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	10,845	1,475,000	136.010175		29,058		41,933		41,933	12,875						0010
.060719K EEJ EUR006/08/20|.060719K| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	11,605	1,550,000	133.56133		41,230		64,403		64,403	23,173						0010
.060719M EEJ EUR006/08/20|.060719M| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	27,657	3,725,000	134.686475		86,420		131,146		131,146	44,726						0010
.060719T SPX ASIAN06/08/2|.060719T| SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	1,514	4,350,000	2873.34		85,913		157,830		157,830	71,918						0010
.060719C EEJ EUR005/28/20|.060719C| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	05/28/2020	5,798	750,000	129.35		27,150		47,453		47,453	20,303						0010
.060719E EEJ EUR006/08/20|.060719E| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	23,419	3,100,000	132.37		67,580		114,304		114,304	46,724						0010
.060719I EEJ EUR006/08/20|.060719I| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	61,948	8,200,000	132.37		212,380		364,239		364,239	151,859						0010
.H060719 SPX EUR006/08/20|.H060719| SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	3,289	9,450,000	2873.34		268,380		416,007		416,007	147,627						0010
.I061419 SPX EUR006/15/20|.I061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	875	2,525,000	2886.98		114,635		200,134		200,134	85,499						0010
.061419M EEJ EUR006/14/21|.061419M| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/14/2021	3,249	430,000	132.36		17,931		24,413		24,413	6,482						0010
.J061419 SPX EUR006/15/20|.J061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	1,391	4,015,000	2886.98		202,758		372,616		372,616	169,858						0010
.061419D EEJ EUR006/15/20|.061419D| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	23,194	3,070,000	132.36		75,829		130,159		130,159	54,330						0010

SCHEDULE DB - PART A - SECTION 1

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.061419B EEJ EUR006/15/20|.061419B| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	16,206	2,145,000	132.36		46,547		78,281		78,281	31,735						0010
.061419R SPX ASIAN06/15/2|.061419R| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/14/2019	06/15/2020	343	990,000	2886.98		14,256		24,636		24,636	10,380						0010
.061419E EEJ EUR006/15/20|.061419E| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	21,494	2,845,000	132.36		71,979		123,644		123,644	51,666						0010
.061419C EEJ EUR006/15/20|.061419C| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	5,515	730,000	132.36		17,082		29,053		29,053	11,971						0010
.E061419 SPX EUR006/15/20|.E061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	7,951	22,955,000	2886.98		562,398		861,383		861,383	298,986						0010
.061419A EEJ EUR006/15/20|.061419A| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	12,504	1,655,000	132.36		33,597		55,458		55,458	21,862						0010
.061419F EEJ EUR006/15/20|.061419F| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	47,106	6,235,000	132.36		161,487		276,723		276,723	115,236						0010
.G061419 SPX EUR006/15/20|.G061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	2,624	7,575,000	2886.98		205,283		318,059		318,059	112,777						0010
.061419G EEJ EUR006/15/20|.061419G| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	41,100	5,440,000	132.36		145,792		249,448		249,448	103,656						0010
.061419Y SPX ASIAN06/15/2|.061419Y| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/14/2019	06/15/2020	724	2,090,000	2886.98		61,864		132,659		132,659	70,795						0010
.D061419 SPX EUR006/15/20|.D061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	4,432	12,795,000	2886.98		300,683		458,548		458,548	157,865						0010
.061419I EEJ EUR006/15/20|.061419I| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	11,572	1,550,000	133.94832		39,370		61,316		61,316	21,946						0010
.061419K EEJ EUR006/15/20|.061419K| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	10,719	1,450,000	135.27192		31,320		47,001		47,001	15,681						0010
.061419U SPX ASIAN06/15/2|.061419U| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/14/2019	06/15/2020	1,607	4,640,000	2886.98		107,184		206,954		206,954	99,770						0010
.C061419 SPX EUR006/15/20|.C061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	3,862	11,150,000	2886.98		244,185		368,972		368,972	124,787						0010
.F061419 SPX EUR006/15/20|.F061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	1,088	3,140,000	2886.98		80,384		123,856		123,856	43,472						0010
.061419S SPX ASIAN06/15/2|.061419S| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/14/2019	06/15/2020	738	2,130,000	2886.98		41,109		75,717		75,717	34,608						0010
.H061419 SPX EUR006/15/20|.H061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	2,291	6,615,000	2886.98		186,543		290,811		290,811	104,268						0010
.A061419 SPX EUR006/15/20|.A061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/14/2019	06/15/2020	805	2,325,000	2886.98		42,083		62,307		62,307	20,225						0010

SCHEDULE DB - PART A - SECTION 1

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.061419Z SPX EUR006/15/20|.061419Z| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/14/2019	06/15/2020	1,001	2,890,000	2886.98		43,928		64,296		64,296	20,368						0010
.061419X SPX ASIAN06/15/2|.061419X| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	06/15/2020	610	1,760,000	2886.98		50,512		106,225		106,225	55,713						0010
.061419L EEJ EUR006/15/20|.061419L| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	11,759	1,600,000	136.06608		31,200		45,581		45,581	14,381						0010
.061419J EEJ EUR006/15/20|.061419J| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	20,801	2,800,000	134.61012		65,520		100,509		100,509	34,989						0010
.061419W SPX ASIAN06/15/2|.061419W| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	06/15/2020	708	2,045,000	2886.98		55,215		113,084		113,084	57,869						0010
.061419T SPX ASIAN06/15/2|.061419T| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	06/15/2020	814	2,350,000	2886.98		50,995		96,365		96,365	45,370						0010
.B061419 SPX EUR006/15/20|.B061419| SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/14/2019	06/15/2020	1,417	4,090,000	2886.98		82,209		123,016		123,016	40,807						0010
.061419H EEJ EUR006/15/20|.061419H| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	3,022	400,000	132.36		11,400		19,194		19,194	7,794						0010
.061419V SPX ASIAN06/15/2|.061419V| SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	06/15/2020	1,103	3,185,000	2886.98		80,262		158,925		158,925	78,663						0010
.062119B EEJ EUR006/15/20|.062119B| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/15/2020	15,110	2,000,000	132.36		72,600		98,031		98,031	25,431						0010
.062119L EEJ EUR006/22/20|.062119L| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	20,873	2,840,000	136.0601		66,172		81,058		81,058	14,886						0010
.062119P EEJ EQFWD03/09/2|.062119P| EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	03/09/2020	11,232	1,500,000	133.55		15,000		57,485		57,485	42,485						0010
.062119K EEJ EUR006/22/20|.062119K| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	19,703	2,665,000	135.25778		68,491		86,468		86,468	17,977						0010
.A062119 SPX EUR006/22/20|.A062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	1,066	3,145,000	2950.46		58,812		83,062		83,062	24,251						0010
.062119J EEJ EUR006/22/20|.062119J| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	5,347	715,000	133.72		20,020		28,328		28,328	8,308						0010
.E062119 SPX EUR006/22/20|.E062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	6,128	18,080,000	2950.46		446,576		649,449		649,449	202,873						0010
.062119N EEJ EUR006/22/20|.062119N| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	10,470	1,435,000	137.063		29,561		34,531		34,531	4,970						0010
.B062119 SPX EUR006/22/20|.B062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	2,649	7,815,000	2950.46		162,552		231,831		231,831	69,279						0010
.062119M EEJ EUR006/22/20|.062119M| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	7,244	990,000	136.66184		21,483		25,542		25,542	4,059						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.F062119 SPX EUR006/22/20|.F062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	4,377	12,915,000	2950.46		334,499		488,742		488,742	154,244						0010
.D062119 SPX EUR006/22/20|.D062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	5,221	15,405,000	2950.46		365,099		528,330		528,330	163,232						0010
.0621190 EEJ EUR006/22/20|.0621190| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	11,016	1,515,000	137.53102		29,391		33,528		33,528	4,137						0010
.062119I EEJ EUR006/22/20|.062119I| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	40,607	5,430,000	133.72		146,067		209,297		209,297	63,230						0010
.062119U SPX ASIAN06/22/2|.062119U| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	1,339	3,950,000	2950.46		90,167		165,106		165,106	74,939						0010
.062119V SPX ASIAN06/22/2|.062119V| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	2,542	7,500,000	2950.46		187,898		354,775		354,775	166,877						0010
.H062119 SPX EUR006/22/20|.H062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	2,039	6,015,000	2950.46		169,623		250,490		250,490	80,867						0010
.062119H EEJ EUR006/22/20|.062119H| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	32,531	4,350,000	133.72		113,100		163,065		163,065	49,965						0010
.062119Z SPX EUR006/22/20|.062119Z| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	876	2,585,000	2950.46		40,585		56,511		56,511	15,927						0010
.C062119 SPX EUR006/22/20|.C062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	3,832	11,305,000	2950.46		254,363		365,750		365,750	111,387						0010
.062119F EEJ EUR006/22/20|.062119F| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	23,183	3,100,000	133.72		76,880		111,667		111,667	34,787						0010
.062119X SPX ASIAN06/22/2|.062119X| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	1,129	3,330,000	2950.46		94,259		185,846		185,846	91,587						0010
.062119A EEJ EUR003/23/20|.062119A| EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	03/23/2020	7,756	1,000,000	128.93		43,000		69,427		69,427	26,427						0010
.062119D EEJ EUR006/22/20|.062119D| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	17,686	2,365,000	133.72		52,030		75,396		75,396	23,366						0010
.062119T SPX ASIAN06/22/2|.062119T| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	1,066	3,145,000	2950.46		68,863		124,668		124,668	55,805						0010
.062119S SPX ASIAN06/22/2|.062119S| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	942	2,780,000	2950.46		57,140		101,810		101,810	44,670						0010
.062119G EEJ EUR006/22/20|.062119G| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	27,109	3,625,000	133.72		92,075		133,439		133,439	41,364						0010
.062119E EEJ EUR006/22/20|.062119E| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	7,777	1,040,000	133.72		24,440		35,461		35,461	11,021						0010
.I062119 SPX EUR006/22/20|.I062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/21/2019	06/22/2020	1,618	4,775,000	2950.46		142,295		212,117		212,117	69,822						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.062119W SPX ASIAN06/22/2|.062119W| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	1,264	3,730,000	2950.46		99,192		191,407		191,407	92,215						0010
.062119Y SPX ASIAN06/22/2|.062119Y| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	727	2,145,000	2950.46		62,705		124,839		124,839	62,134						0010
.062119C EEJ EUR006/22/20|.062119C| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	6,805	910,000	133.72		18,018		25,675		25,675	7,657						0010
.062119R SPX ASIAN06/22/2|.062119R| SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	437	1,290,000	2950.46		21,170		36,084		36,084	14,914						0010
.G062119 SPX EUR006/22/20|.G062119| SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/21/2019	06/22/2020	1,590	4,690,000	2950.46		128,037		188,211		188,211	60,174						0010
.062419D MXEA ASIAN06/22/|.062419D|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/22/2020	903	1,725,796	1911.18		40,120		62,734		62,734	22,614						0010
.062419I MXEA EUR006/08/2|.062419I|M XEA EURO 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/08/2020	2,021	3,790,628	1875.62		88,035		127,275		127,275	39,240						0010
.062419H MXEA EUR005/28/2|.062419H|M XEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/28/2020	1,254	2,324,226	1853.45		66,976		96,314		96,314	29,338						0010
.062419A MXEA ASIAN05/28/|.062419A|M XEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/28/2020	963	1,784,872	1853.45		56,066		85,225		85,225	29,159						0010
.062419F MXEA EUR005/21/2|.062419F|M XEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/21/2020	1,348	2,509,410	1861.58		76,701		113,074		113,074	36,373						0010
.062419B MXEA ASIAN06/08/|.062419B|M XEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/08/2020	1,573	2,950,350	1875.62		87,160		135,680		135,680	48,520						0010
.062419J MXEA EUR006/08/2|.062419J|M XEA EURO 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/08/2020	1,325	2,485,197	1875.62		70,729		104,545		104,545	33,817						0010
.062419G MXEA EUR005/28/2|.062419G|M XEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/28/2020	1,443	2,674,528	1853.45		60,837		85,344		85,344	24,507						0010
.062419E MXEA EUR005/21/2|.062419E|M XEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/21/2020	1,370	2,550,365	1861.58		61,294		87,968		87,968	26,674						0010
.062419K MXEA EUR006/15/2|.062419K|M XEA EURO 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/15/2020	1,136	2,124,513	1870.17		48,700		68,992		68,992	20,291						0010
.062419L MXEA EUR006/15/2|.062419L|M XEA EURO 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/15/2020	1,706	3,190,510	1870.17		87,808		126,661		126,661	38,853						0010
.062419C MXEA ASIAN06/15/|.062419C|M XEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/15/2020	949	1,774,791	1870.17		50,468		78,841		78,841	28,374						0010
.062819B EEJ EUR006/29/20|.062819B| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	18,727	2,500,000	133.5		54,500		80,396		80,396	25,896						0010
.062819Y SPX EUR006/29/20|.062819Y| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/28/2019	06/29/2020	4,011	11,800,000	2941.76		271,990		383,222		383,222	111,232						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.062819F EEJ EUR006/29/20|.062819F| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	30,150	4,025,000	133.5		108,675		159,963		159,963	51,288						0010
.062819G EEJ EUR006/29/20|.062819G| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	11,985	1,600,000	133.5		45,440		65,845		65,845	20,405						0010
.062819A EEJ EUR006/29/20|.062819A| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	7,303	975,000	133.5		19,208		27,841		27,841	8,633						0010
.062819D EEJ EUR006/29/20|.062819D| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	15,543	2,075,000	133.5		51,045		75,760		75,760	24,715						0010
.062819W SPX EUR006/29/20|.062819W| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	1,457	4,285,000	2941.76		81,201		112,641		112,641	31,440						0010
.062819Z SPX EUR006/29/20|.062819Z| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	5,332	15,685,000	2941.76		378,793		538,134		538,134	159,341						0010
.D062819 SPX EUR006/29/20|.D062819| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	2,361	6,945,000	2941.76		200,363		293,674		293,674	93,310						0010
.062819J EEJ EUR006/29/20|.062819J| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	18,036	2,450,000	135.83625		57,330		73,388		73,388	16,058						0010
.062819C EEJ EUR006/29/20|.062819C| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	12,734	1,700,000	133.5		39,610		58,879		58,879	19,269						0010
.C062819 SPX EUR006/29/20|.C062819| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	5,298	15,585,000	2941.76		426,250		617,525		617,525	191,275						0010
.062819L EEJ EUR006/29/20|.062819L| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	4,202	575,000	136.8375		11,903		14,605		14,605	2,703						0010
.062819N SPX ASIAN06/29/2|.062819N| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2019	06/29/2020	547	1,610,000	2941.76		22,862		37,656		37,656	14,794						0010
.062819T SPX ASIAN06/29/2|.062819T| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2019	06/29/2020	1,200	3,530,000	2941.76		97,075		185,106		185,106	88,031						0010
.062819X SPX EUR006/29/20|.062819X| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	1,967	5,785,000	2941.76		124,088		173,644		173,644	49,556						0010
.062819H EEJ EUR006/29/20|.062819H| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	4,264	575,000	134.835		15,180		20,091		20,091	4,911						0010
.E062819 SPX EUR006/29/20|.E062819| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	2,233	6,570,000	2941.76		205,970		305,906		305,906	99,937						0010
.062819V SPX EUR006/29/20|.062819V| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	06/28/2019	06/29/2020	617	1,815,000	2941.76		28,949		39,426		39,426	10,477						0010
.062819S SPX ASIAN06/29/2|.062819S| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2019	06/29/2020	1,336	3,930,000	2941.76		102,180		191,680		191,680	89,500						0010
.062819R SPX ASIAN06/29/2|.062819R| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/28/2019	06/29/2020	1,353	3,980,000	2941.76		100,694		186,351		186,351	85,657						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.0628190 SPX ASIAN06/29/2|.0628190| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	646	1,900,000	2941.76		36,480		63,110		63,110	26,630						0010
.062819P SPX ASIAN06/29/2|.062819P| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	1,965	5,780,000	2941.76		127,738		228,243		228,243	100,505						0010
.A062819 SPX EUR006/29/20|.A062819| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/28/2019	06/29/2020	3,773	11,100,000	2941.76		278,055		398,841		398,841	120,786						0010
.B062819 SPX EUR006/29/20|.B062819| SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/28/2019	06/29/2020	5,050	14,855,000	2941.76		389,944		562,395		562,395	172,451						0010
.062819K EEJ EUR006/29/20|.062819K| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	8,242	1,125,000	136.50375		24,300		30,228		30,228	5,928						0010
.062819M EEJ EUR006/29/20|.062819M| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	8,011	1,100,000	137.30475		21,450		25,770		25,770	4,320						0010
.062819Q SPX ASIAN06/29/2|.062819Q| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	1,028	3,025,000	2941.76		70,180		126,717		126,717	56,537						0010
.062819E EEJ EUR006/29/20|.062819E| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	44,007	5,875,000	133.5		152,750		226,632		226,632	73,882						0010
.062819U SPX ASIAN06/29/2|.062819U| SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	1,440	4,235,000	2941.76		125,356		245,924		245,924	120,568						0010
.062819I EEJ EUR006/29/20|.062819I| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	10,172	1,375,000	135.16875		34,788		45,694		45,694	10,906						0010
.070819R SPX ASIAN07/07/2|.070819R| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	339	1,010,000	2975.95		14,544		22,724		22,724	8,180						0010
.070819W SPX ASIAN07/07/2|.070819W| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	1,398	4,160,000	2975.95		106,912		186,546		186,546	79,634						0010
.070819A EEJ EUR006/29/20|.070819A| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	06/29/2020	12,622	1,685,000	133.5		45,495		61,848		61,848	16,353						0010
.070819B EEJ EUR006/29/20|.070819B| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	06/29/2020	17,266	2,305,000	133.5		65,462		88,435		88,435	22,973						0010
.H070819 SPX EUR007/07/20|.H070819| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	2,515	7,485,000	2975.95		213,323		300,920		300,920	87,597						0010
.070819X SPX ASIAN07/07/2|.070819X| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	729	2,170,000	2975.95		57,722		101,722		101,722	44,000						0010
.070819V SPX ASIAN07/07/2|.070819V| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	2,161	6,430,000	2975.95		160,750		279,049		279,049	118,299						0010
.070819C EEJ EUR006/29/20|.070819C| EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	06/29/2020	6,954	940,000	135.16875		26,508		31,238		31,238	4,730						0010
.070819Y SPX ASIAN07/07/2|.070819Y| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	995	2,960,000	2975.95		84,360		150,969		150,969	66,609						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.F070819 SPX EUR007/07/20|.F070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	7,342	21,850,000	2975.95		576,840		806,181		806,181	229,341						0010
.070819U SPX ASIAN07/07/2|.070819U| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	964	2,870,000	2975.95		63,714		107,182		107,182	43,468						0010
.070819N EEJ EUR007/07/20|.070819N| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	6,572	900,000	136.935		20,250		22,643		22,643	2,393						0010
.070819S SPX ASIAN07/07/2|.070819S| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	402	1,195,000	2975.95		22,466		36,701		36,701	14,235						0010
.I070819 SPX EUR007/07/20|.I070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	1,892	5,630,000	2975.95		171,152		244,279		244,279	73,127						0010
.D070819 SPX EUR007/07/20|.D070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	7,359	21,900,000	2975.95		505,890		693,360		693,360	187,470						0010
.070819Z SPX ASIAN07/07/2|.070819Z| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	467	1,390,000	2975.95		40,588		72,935		72,935	32,347						0010
.070819J EEJ EUR007/07/20|.070819J| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	29,795	4,000,000	134.25		108,000		144,030		144,030	36,030						0010
.070819Q EEJ EUR007/07/20|.070819Q| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	10,853	1,500,000	138.210375		28,800		30,168		30,168	1,368						0010
.A070819 SPX EUR007/07/20|.A070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	450	1,340,000	2975.95		20,502		27,061		27,061	6,559						0010
.070819L EEJ EUR007/07/20|.070819L| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	9,219	1,250,000	135.5925		33,000		39,050		39,050	6,050						0010
.070819P EEJ EUR007/07/20|.070819P| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	6,904	950,000	137.60625		19,665		21,292		21,292	1,627						0010
.070819K EEJ EUR007/07/20|.070819K| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	7,970	1,070,000	134.25		30,709		39,987		39,987	9,278						0010
.070819H EEJ EUR007/07/20|.070819H| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	22,346	3,000,000	134.25		72,900		98,421		98,421	25,521						0010
.B070819 SPX EUR007/07/20|.B070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/08/2019	07/07/2020	2,245	6,680,000	2975.95		126,920		170,138		170,138	43,218						0010
.070819F EEJ EUR007/07/20|.070819F| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	20,484	2,750,000	134.25		59,950		81,000		81,000	21,050						0010
.070819I EEJ EUR007/07/20|.070819I| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	38,361	5,150,000	134.25		134,415		180,338		180,338	45,923						0010
.070819D EEJ EUR006/29/20|.070819D| EEJ EUR0 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	06/29/2020	3,353	460,000	137.17125		10,212		11,031		11,031	819						0010
.070819G EEJ EUR007/07/20|.070819G| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	11,173	1,500,000	134.25		34,800		47,105		47,105	12,305						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.0708190 EEJ EUR007/07/20|.0708190| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	5,828	800,000	137.270625		17,280		19,009		19,009	1,729						0010
.070819E EEJ EUR007/07/20|.070819E| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	7,449	1,000,000	134.25		19,400		25,749		25,749	6,349						0010
.G070819 SPX EUR007/07/20|.G070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	4,756	14,155,000	2975.95		387,847		544,198		544,198	156,351						0010
.070819M EEJ EUR007/07/20|.070819M| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	7,321	1,000,000	136.599375		23,400		26,607		26,607	3,207						0010
.C070819 SPX EUR007/07/20|.C070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	1,316	3,915,000	2975.95		84,956		115,626		115,626	30,671						0010
.070819T SPX ASIAN07/07/2|.070819T| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	805	2,395,000	2975.95		51,014		85,103		85,103	34,089						0010
.E070819 SPX EUR007/07/20|.E070819| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	2,861	8,515,000	2975.95		210,321		291,342		291,342	81,021						0010
.I071519 SPX EUR007/14/20|.I071519| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/15/2019	07/14/2020	2,896	8,730,000	3014.3		436,500		685,856		685,856	249,356						0010
.H071519 SPX EUR007/14/20|.H071519| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/15/2019	07/14/2020	931	2,805,000	3014.3		126,506		192,934		192,934	66,428						0010
.071519P EEJ EUR007/14/21|.071519P| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2021	3,356	450,000	134.07		18,990		21,871		21,871	2,881						0010
.071519H EEJ EUR007/14/20|.071519H| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	23,570	3,160,000	134.07		85,320		116,855		116,855	31,535						0010
.071519B EEJ EUR007/07/20|.071519B| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/07/2020	7,561	1,015,000	134.25		25,477		34,904		34,904	9,427						0010
.G071519 SPX EUR007/14/20|.G071519| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/15/2019	07/14/2020	1,294	3,900,000	3014.3		118,170		165,400		165,400	47,230						0010
.071519A EEJ EUR007/07/20|.071519A| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/07/2020	7,076	950,000	134.25		23,085		31,743		31,743	8,658						0010
.071519J EEJ EUR007/14/20|.071519J| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	10,487	1,420,000	135.4107		37,488		46,071		46,071	8,583						0010
.F071519 SPX EUR007/14/20|.F071519| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/15/2019	07/14/2020	1,752	5,280,000	3014.3		149,952		207,718		207,718	57,766						0010
.071519Q SPX ASIAN07/14/2|.071519Q| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	446	1,344,999	3014.3		22,327		34,139		34,139	11,812						0010
.071519R SPX ASIAN07/14/2|.071519R| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	722	2,175,001	3014.3		45,458		71,771		71,771	26,313						0010
.071519I EEJ EUR007/14/20|.071519I| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	9,137	1,225,000	134.07		34,423		46,611		46,611	12,188						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.A071519 SPX EUR007/14/20|.A071519| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	6,327	19,070,000	3014.3		434,796		586,533		586,533	151,737						0010
.E071519 SPX EUR007/14/20|.E071519| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	3,269	9,855,000	3014.3		268,056		368,870		368,870	100,814						0010
.071519K EEJ EUR007/14/20|.071519K| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	11,096	1,510,000	136.08105		36,844		44,203		44,203	7,359						0010
.071519C EEJ EUR007/14/20|.071519C| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	6,601	885,000	134.07		17,346		23,469		23,469	6,123						0010
.071519Y SPX EUR007/14/20|.071519Y| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	1,282	3,865,000	3014.3		74,595		99,078		99,078	24,483						0010
.071519G EEJ EUR007/14/20|.071519G| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	45,685	6,125,000	134.07		159,863		219,898		219,898	60,036						0010
.071519E EEJ EUR007/14/20|.071519E| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	20,661	2,770,000	134.07		67,311		92,895		92,895	25,584						0010
.071519X SPX EUR007/14/20|.071519X| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	796	2,400,000	3014.3		43,200		56,708		56,708	13,508						0010
.0715190 EEJ EUR007/14/20|.0715190| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	6,662	920,000	138.0921		17,572		19,236		19,236	1,664						0010
.C071519 SPX EUR007/14/20|.C071519| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	1,020	3,075,000	3014.3		76,875		104,507		104,507	27,632						0010
.071519T SPX ASIAN07/14/2|.071519T| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	1,952	5,884,999	3014.3		145,948		235,442		235,442	89,494						0010
.071519W SPX EUR007/14/20|.071519W| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	572	1,725,000	3014.3		25,703		33,104		33,104	7,401						0010
.071519N EEJ EUR007/14/20|.071519N| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	7,767	1,070,000	137.756925		21,293		23,734		23,734	2,441						0010
.071519Z SPX EUR007/14/20|.071519Z| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	1,038	3,130,000	3014.3		67,608		90,809		90,809	23,201						0010
.071519U SPX ASIAN07/14/2|.071519U| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	1,259	3,795,001	3014.3		97,152		157,366		157,366	60,214						0010
.D071519 SPX EUR007/14/20|.D071519| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/15/2019	07/14/2020	5,301	15,980,000	3014.3		417,078		571,888		571,888	154,810						0010
.071519M EEJ EUR007/14/20|.071519M| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	6,313	865,000	137.01954		18,857		21,757		21,757	2,900						0010
.071519V SPX ASIAN07/14/2|.071519V| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	816	2,460,000	3014.3		69,864		112,482		112,482	42,618						0010
.071519S SPX ASIAN07/14/2|.071519S| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	1,113	3,355,000	3014.3		73,810		117,252		117,252	43,442						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.071519D EEJ EUR007/14/20|.071519D| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	19,020	2,550,000	134.07		56,355		77,575		77,575	21,220						0010
.071519F EEJ EUR007/14/20|.071519F| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	4,475	600,000	134.07		15,300		21,134		21,134	5,834						0010
.071519L EEJ EUR007/14/20|.071519L| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	8,885	1,215,000	136.7514		27,338		31,945		31,945	4,607						0010
.B071519 SPX EUR007/14/20|.B071519| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/15/2019	07/14/2020	1,415	4,265,000	3014.3		101,507		137,634		137,634	36,127						0010
.071619L SPX EUR007/14/20|.071619L| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	07/14/2020	1,120	3,376,016	3014.3		168,370		273,556		273,556	105,187						0010
.071619G SPX EUR006/15/20|.071619G| SPX EUR0 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/15/2020	698	2,015,112	2886.98		141,387		201,570		201,570	60,183						0010
.071619I SPX EUR006/22/20|.071619I| SPX EUR0 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/22/2020	857	2,528,544	2950.46		89,419		119,078		119,078	29,658						0010
.071619J SPX EUR006/29/20|.071619J| SPX EUR0 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/29/2020	2,031	5,974,715	2941.76		201,414		262,099		262,099	60,684						0010
.071619F SPX EUR006/15/20|.071619F| SPX EUR0 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/15/2020	494	1,426,168	2886.98		61,819		78,900		78,900	17,081						0010
.071619C SPX EUR006/08/20|.071619C| SPX EUR0 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/08/2020	966	2,775,646	2873.34		114,278		143,522		143,522	29,244						0010
.071619B SPX EUR006/08/20|.071619B| SPX EUR0 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/08/2020	619	1,778,597	2873.34		67,242		83,833		83,833	16,591						0010
.071619E SPX EUR006/15/20|.071619E| SPX EUR0 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/15/2020	956	2,759,953	2886.98		106,059		133,628		133,628	27,569						0010
.071619D SPX EUR006/15/20|.071619D| SPX EUR0 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/15/2020	487	1,405,959	2886.98		52,187		65,555		65,555	13,368						0010
.071619A SPX EUR005/28/20|.071619A| SPX EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	05/28/2020	1,650	4,623,944	2802.39		211,085		254,527		254,527	43,442						0010
.071619H SPX EUR006/22/20|.071619H| SPX EUR0 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	06/22/2020	769	2,268,904	2950.46		72,063		94,655		94,655	22,592						0010
.071619K SPX EUR007/07/20|.071619K| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/16/2019	07/07/2020	980	2,916,431	2975.95		92,786		124,445		124,445	31,658						0010
.072219A EEJ EUR007/21/20|.072219A| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	7,476	1,000,000	133.76		18,500		25,323		25,323	6,823						0010
.072219J EEJ EUR007/21/20|.072219J| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	8,927	1,215,000	136.1008		28,674		35,896		35,896	7,222						0010
.072219K EEJ EUR007/21/20|.072219K| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	13,636	1,865,000	136.7696		40,657		49,575		49,575	8,918						0010

SCHEDULE DB - PART A - SECTION 1

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.072219B EEJ EUR007/21/20|.072219B| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	4,635	620,000	133.76		12,524		17,372		17,372	4,848						0010
.072219F EEJ EUR007/21/20|.072219F| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	44,856	6,000,000	133.76		157,200		224,191		224,191	66,991						0010
.072219M EEJ EUR007/21/20|.072219M| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	4,960	685,000	138.1072		12,604		14,540		14,540	1,936						0010
.072219H EEJ EUR007/21/20|.072219H| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	6,168	825,000	133.76		23,678		33,137		33,137	9,460						0010
.072219L EEJ EUR007/21/20|.072219L| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	6,027	830,000	137.70592		16,102		18,885		18,885	2,783						0010
.072219D EEJ EUR007/21/20|.072219D| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	20,559	2,750,000	133.76		66,550		94,858		94,858	28,308						0010
.D072219 SPX EUR007/21/20|.D072219| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	1,657	4,945,000	2985.03		152,306		214,364		214,364	62,058						0010
.072219S SPX ASIAN07/21/2|.072219S| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	827	2,470,000	2985.03		66,690		118,043		118,043	51,353						0010
.072219O SPX ASIAN07/21/2|.072219O| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	477	1,425,000	2985.03		25,650		41,386		41,386	15,736						0010
.072219Q SPX ASIAN07/21/2|.072219Q| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	2,142	6,395,000	2985.03		160,515		277,897		277,897	117,383						0010
.072219W SPX EUR007/21/20|.072219W| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	518	1,545,000	2985.03		30,900		41,356		41,356	10,456						0010
.072219Y SPX EUR007/21/20|.072219Y| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	3,546	10,585,000	2985.03		243,455		331,045		331,045	87,590						0010
.A072219 SPX EUR007/21/20|.A072219| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	4,613	13,770,000	2985.03		363,528		501,730		501,730	138,202						0010
.072219V SPX EUR007/21/20|.072219V| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	1,263	3,770,000	2985.03		68,991		91,162		91,162	22,171						0010
.072219N SPX ASIAN07/21/2|.072219N| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	360	1,075,000	2985.03		15,050		23,313		23,313	8,263						0010
.072219Z SPX EUR007/21/20|.072219Z| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	2,090	6,240,000	2985.03		153,504		210,419		210,419	56,915						0010
.072219T SPX ASIAN07/21/2|.072219T| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	1,080	3,225,000	2985.03		94,170		170,393		170,393	76,223						0010
.072219U SPX EUR007/21/20|.072219U| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	1,224	3,655,000	2985.03		54,094		70,305		70,305	16,211						0010
.072219X SPX EUR007/21/20|.072219X| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	3,821	11,405,000	2985.03		247,489		333,663		333,663	86,174						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.B072219 SPX EUR007/21/20|.B072219| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	5,065	15,120,000	2985.03		414,288		574,004		574,004	159,716						0010
.072219R SPX ASIAN07/21/2|.072219R| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	1,119	3,340,000	2985.03		86,172		150,769		150,769	64,597						0010
.072219G EEJ EUR007/21/20|.072219G| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	26,166	3,500,000	133.76		95,200		134,994		134,994	39,794						0010
.072219I EEJ EUR007/21/20|.072219I| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	9,714	1,315,000	135.36512		33,927		43,416		43,416	9,489						0010
.C072219 SPX EUR007/21/20|.C072219| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	2,454	7,325,000	2985.03		208,763		290,759		290,759	81,996						0010
.072219E EEJ EUR007/21/20|.072219E| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	5,943	795,000	133.76		20,273		28,941		28,941	8,668						0010
.072219P SPX ASIAN07/21/2|.072219P| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	1,652	4,930,000	2985.03		106,981		178,495		178,495	71,514						0010
.072219C EEJ EUR007/21/20|.072219C| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2019	07/21/2020	20,559	2,750,000	133.76		60,775		85,844		85,844	25,069						0010
.0072319 SPX EUR001/14/20|.0072319| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	01/14/2020	1,549	4,000,463	2582.61		245,904		279,739		279,739	33,835						0010
.P072319 SPX EUR001/21/20|.P072319| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	01/21/2020	1,928	5,075,000	2632.9		285,660		331,661		331,661	46,001						0010
.072319D MXEA ASIAN07/07/|.072319D|M XEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/07/2020	1,067	2,051,585	1922.76		45,764		64,031		64,031	18,267						0010
.072319F MXEA ASIAN07/21/|.072319F|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/21/2020	1,317	2,524,110	1916.56		61,254		91,900		91,900	30,646						0010
.M072319 SPX EUR001/07/20|.M072319| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	01/07/2020	1,569	4,000,464	2549.69		232,902		259,929		259,929	27,027						0010
.072319L MXEA EUR007/07/2|.072319L|M XEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/07/2020	993	1,909,301	1922.76		38,042		52,343		52,343	14,301						0010
.072319N MXEA EUR007/14/2|.072319N|M XEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/14/2020	1,223	2,353,798	1924.61		47,110		64,628		64,628	17,518						0010
.072319H MXEA EUR006/22/2|.072319H|M XEA EURO 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	06/22/2020	1,446	2,763,566	1911.18		69,509		97,647		97,647	28,138						0010
.072319I MXEA EUR006/29/2|.072319I|M XEA EURO 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	06/29/2020	1,007	1,935,756	1922.3		37,682		52,025		52,025	14,343						0010
.072319J MXEA EUR006/29/2|.072319J|M XEA EURO 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	06/29/2020	1,305	2,508,602	1922.3		56,076		78,672		78,672	22,596						0010
.072319G MXEA EUR006/22/2|.072319G|M XEA EURO 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	06/22/2020	1,296	2,476,889	1911.18		51,788		71,152		71,152	19,363						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.0723190 MXEA EUR007/14/2|.0723190|M XEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/14/2020	1,042	2,005,444	1924.61		50,891		71,835		71,835	20,944						0010
.072319C MXEA ASIAN06/29/|.072319C|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	06/29/2020	1,056	2,029,949	1922.3		44,584		64,649		64,649	20,065						0010
.072319M MXEA EUR007/07/2|.072319M|M XEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/07/2020	1,154	2,218,865	1922.76		54,734		77,259		77,259	22,525						0010
.L072319 SPX EUR001/07/20|.L072319| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	01/07/2020	1,177	3,000,985	2549.69		135,743		149,986		149,986	14,242						0010
.N072319 SPX EUR001/14/20|.N072319| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	01/14/2020	1,549	4,000,463	2582.61		191,999		215,818		215,818	23,819						0010
.072319E MXEA ASIAN07/14/|.072319E|M XEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	07/14/2020	679	1,306,810	1924.61		28,613		42,213		42,213	13,600						0010
.072319K MXEA EUR006/29/2|.072319K|M XEA EURO 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	06/29/2020	928	1,783,894	1922.3		44,683		63,623		63,623	18,939						0010
.072919U SPX ASIAN07/28/2|.072919U| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	1,339	4,044,988	3020.97		102,743		167,975		167,975	65,232						0010
.072919R SPX ASIAN07/28/2|.072919R| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	1,187	3,584,985	3020.97		78,153		123,205		123,205	45,052						0010
.072919V SPX ASIAN07/28/2|.072919V| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	654	1,974,989	3020.97		52,338		86,355		86,355	34,017						0010
.072919S SPX ASIAN07/28/2|.072919S| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	599	1,810,014	3020.97		41,811		66,734		66,734	24,923						0010
.H072919 SPX EUR007/28/20|.H072919| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/29/2019	07/28/2020	1,293	3,905,000	3020.97		127,303		174,188		174,188	46,885						0010
.072919Q SPX ASIAN07/28/2|.072919Q| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	463	1,400,008	3020.97		27,720		43,015		43,015	15,295						0010
.072919Z SPX EUR007/28/20|.072919Z| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/29/2019	07/28/2020	1,354	4,090,000	3020.97		76,892		98,671		98,671	21,779						0010
.072919T SPX ASIAN07/28/2|.072919T| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	2,650	8,004,997	3020.97		199,325		323,282		323,282	123,958						0010
.072919W SPX ASIAN07/28/2|.072919W| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	659	1,990,004	3020.97		55,720		92,180		92,180	36,460						0010
.G072919 SPX EUR007/28/20|.G072919| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	07/29/2019	07/28/2020	1,946	5,880,000	3020.97		181,104		245,957		245,957	64,853						0010
.072919H EEJ EUR007/28/20|.072919H| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	5,918	795,000	134.34		22,260		29,114		29,114	6,854						0010
.072919N EEJ EUR007/28/20|.072919N| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	6,098	845,000	138.57171		15,802		16,715		16,715	913						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.072919L EEJ EUR007/28/20|.072919L| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	11,217	1,540,000	137.29548		33,880		37,865		37,865	3,985						0010
.A072919 SPX EUR007/28/20|.A072919| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	3,611	10,910,000	3020.97		235,656		306,130		306,130	70,474						0010
.072919K EEJ EUR007/28/20|.072919K| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	7,393	1,010,000	136.62378		24,038		27,665		27,665	3,627						0010
.B072919 SPX EUR007/28/20|.B072919| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	3,714	11,220,000	3020.97		263,670		346,240		346,240	82,570						0010
.072919F EEJ EUR007/28/20|.072919F| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	20,433	2,745,000	134.34		71,919		95,426		95,426	23,507						0010
.D072919 SPX EUR007/28/20|.D072919| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	2,224	6,720,000	3020.97		178,752		238,067		238,067	59,315						0010
.072919B EEJ EUR007/28/20|.072919B| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	5,285	710,000	134.34		14,342		18,662		18,662	4,320						0010
.072919C EEJ EUR007/28/20|.072919C| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	25,607	3,440,000	134.34		75,680		99,732		99,732	24,052						0010
.072919J EEJ EUR007/28/20|.072919J| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	6,744	915,000	135.6834		24,339		28,939		28,939	4,600						0010
.072919O EEJ EUR007/28/20|.072919O| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	1,794	250,000	139.37775		4,225		4,273		4,273	48						0010
.072919M EEJ EUR007/28/20|.072919M| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	6,131	845,000	137.83284		17,407		18,996		18,996	1,589						0010
.072919D EEJ EUR007/28/20|.072919D| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	34,428	4,625,000	134.34		112,388		149,554		149,554	37,167						0010
.F072919 SPX EUR007/28/20|.F072919| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	7,683	23,210,000	3020.97		668,448		898,794		898,794	230,346						0010
.072919A EEJ EUR007/28/20|.072919A| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	4,243	570,000	134.34		10,545		13,569		13,569	3,024						0010
.072919P SPX ASIAN07/28/2|.072919P| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	614	1,854,996	3020.97		28,196		42,034		42,034	13,838						0010
.072919Y SPX EUR007/28/20|.072919Y| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	796	2,405,000	3020.97		36,316		45,340		45,340	9,024						0010
.E072919 SPX EUR007/28/20|.E072919| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	7,223	21,820,000	3020.97		602,232		805,315		805,315	203,083						0010
.072919G EEJ EUR007/28/20|.072919G| EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	58,583	7,870,000	134.34		214,064		282,057		282,057	67,993						0010
.072919X SPX ASIAN07/28/2|.072919X| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	887	2,679,993	3020.97		76,916		127,639		127,639	50,723						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.C072919 SPX EUR007/28/20|.C072919| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	07/29/2019	07/28/2020	3,861	11,665,000	3020.97		296,291		392,486		392,486	96,195						0010
.072919I EEJ EUR007/28/20|.072919I| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	18,275	2,455,000	134.34		70,459		91,540		91,540	21,082						0010
.072919E EEJ EUR007/28/20|.072919E| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	31,785	4,270,000	134.34		108,031		143,308		143,308	35,277						0010
.F080719 SPX EUR008/07/20|.F080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	8,996	25,945,000	2883.98		700,515		1,036,445		1,036,445	335,930						0010
.E080719 SPX EUR008/07/20|.E080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	3,046	8,785,000	2883.98		229,289		337,323		337,323	108,035						0010
.B080719 SPX EUR008/07/20|.B080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	3,618	10,435,000	2883.98		235,831		342,722		342,722	106,891						0010
.080719X SPX EUR008/07/20|.080719X| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	1,786	5,150,000	2883.98		76,220		105,770		105,770	29,550						0010
.080719C EEJ EUR008/07/20|.080719C| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	18,401	2,500,000	135.86		55,250		60,844		60,844	5,594						0010
.080719Z SPX EUR008/07/20|.080719Z| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	669	1,930,000	2883.98		37,635		53,447		53,447	15,812						0010
.C080719 SPX EUR008/07/20|.C080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	1,359	3,920,000	2883.98		92,904		135,222		135,222	42,318						0010
.H080719 SPX EUR008/07/20|.H080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	2,181	6,290,000	2883.98		183,668		273,034		273,034	89,366						0010
.A080719 SPX EUR008/07/20|.A080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	3,993	11,515,000	2883.98		241,815		349,073		349,073	107,258						0010
.080719K EEJ EUR008/07/20|.080719K| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	10,583	1,455,000	137.49032		37,394		34,956		34,956	(2,438)						0010
.I080719 SPX EUR008/07/20|.I080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	1,403	4,045,000	2883.98		125,800		188,534		188,534	62,735						0010
.080719J EEJ EUR008/07/20|.080719J| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	3,684	505,000	137.08274		13,585		12,950		12,950	(635)						0010
.080719F EEJ EUR008/07/20|.080719F| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	16,193	2,200,000	135.86		56,320		61,521		61,521	5,201						0010
.080719B EEJ EUR008/07/20|.080719B| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	8,281	1,125,000	135.86		22,500		24,632		24,632	2,132						0010
.080719Y SPX EUR008/07/20|.080719Y| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/07/2019	08/07/2020	1,517	4,375,000	2883.98		78,313		110,651		110,651	32,338						0010
.080719Q SPX ASIAN08/07/2|.080719Q| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/07/2019	08/07/2020	1,058	3,050,000	2883.98		65,575		113,906		113,906	48,331						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.080719M EEJ EUR008/07/20|.080719M| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	4,524	630,000	139.2565		13,104		11,202		11,202	(1,902)						0010
.080719D EEJ EUR008/07/20|.080719D| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	30,730	4,175,000	135.86		101,035		111,034		111,034	9,999						0010
.G080719 SPX EUR008/07/20|.G080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/07/2019	08/07/2020	8,767	25,285,000	2883.98		710,509		1,058,819		1,058,819	348,310						0010
.080719O EEJ EUR008/07/20|.080719O| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	4,627	650,000	140.47924		11,570		9,217		9,217	(2,353)						0010
.080719T SPX ASIAN08/07/2|.080719T| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	1,716	4,950,000	2883.98		136,125		251,888		251,888	115,763						0010
.080719I EEJ EUR008/07/20|.080719I| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	41,219	5,600,000	135.86		159,600		168,811		168,811	9,211						0010
.080719P SPX ASIAN08/07/2|.080719P| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	565	1,630,000	2883.98		24,776		40,599		40,599	15,823						0010
.080719N EEJ EUR008/07/20|.080719N| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	7,150	1,000,000	139.86787		19,300		15,909		15,909	(3,391)						0010
.080719U SPX ASIAN08/07/2|.080719U| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	498	1,435,000	2883.98		42,620		80,711		80,711	38,092						0010
.080719S SPX ASIAN08/07/2|.080719S| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	3,518	10,145,000	2883.98		270,872		495,031		495,031	224,160						0010
.080719L EEJ EUR008/07/20|.080719L| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	12,129	1,675,000	138.10169		40,033		36,385		36,385	(3,648)						0010
.080719V SPX ASIAN08/07/2|.080719V| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	425	1,225,000	2883.98		38,220		73,646		73,646	35,426						0010
.080719R SPX ASIAN08/07/2|.080719R| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	1,423	4,105,000	2883.98		96,468		171,568		171,568	75,100						0010
.080719H EEJ EUR008/07/20|.080719H| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	70,109	9,525,000	135.86		258,128		278,352		278,352	20,224						0010
.080719E EEJ EUR008/07/20|.080719E| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	34,410	4,675,000	135.86		116,875		128,075		128,075	11,200						0010
.J080719 SPX EUR008/07/20|.J080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/07/2019	08/07/2020	2,980	8,595,000	2883.98		281,916		425,906		425,906	143,990						0010
.080719G EEJ EUR008/07/20|.080719G| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	7,361	1,000,000	135.86		26,100		28,452		28,452	2,352						0010
.080719W SPX ASIAN08/07/2|.080719W| SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	08/07/2019	08/07/2020	1,326	3,825,000	2883.98		125,078		246,456		246,456	121,379						0010
.080719A EEJ EUR008/07/20|.080719A| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	5,888	800,000	135.86		14,560		15,806		15,806	1,246						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.D080719 SPX EUR008/07/20|.D080719| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/07/2019	08/07/2020	6,040	17,420,000	2883.98		433,758		634,985		634,985	201,227						0010
.081419P EEJ EUR008/14/21|.081419P| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/16/2021	4,756	650,000	136.66		27,495		24,632		24,632	(2,863)						0010
.081419I EEJ EUR008/14/20|.081419I| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	4,647	635,000	136.66		19,558		17,469		17,469	(2,089)						0010
.L081419 SPX EUR008/16/21|.L081419| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/16/2021	164	465,000	2840.6		43,802		86,007		86,007	42,205						0010
.J081419 SPX EUR008/14/20|.J081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	4,193	11,910,000	2840.6		636,002		1,109,617		1,109,629	473,627						0010
.I081419 SPX EUR008/14/20|.I081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	776	2,205,000	2840.6		104,956		174,189		174,189	69,233						0010
.K081419 SPX EUR008/14/20|.K081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	558	1,585,000	2840.6		91,771		168,707		168,707	76,936						0010
.F081419 SPX EUR008/14/20|.F081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	7,164	20,350,000	2840.6		579,996		868,040		868,040	288,044						0010
.081419W SPX ASIAN08/14/2|.081419W| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2019	08/14/2020	692	1,965,000	2840.6		59,736		113,791		113,791	54,055						0010
.081419X SPX ASIAN08/14/2|.081419X| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2019	08/14/2020	1,047	2,975,000	2840.6		99,365		196,602		196,602	97,237						0010
.081419U SPX ASIAN08/14/2|.081419U| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2019	08/14/2020	2,098	5,960,000	2840.6		162,112		298,677		298,677	136,565						0010
.081419K EEJ EUR008/14/20|.081419K| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	5,840	810,000	138.7099		19,764		16,010		16,010	(3,754)						0010
.081419V SPX ASIAN08/14/2|.081419V| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2019	08/14/2020	2,403	6,825,000	2840.6		193,830		361,301		361,301	167,471						0010
.081419J EEJ EUR008/14/20|.081419J| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	3,079	425,000	138.0266		11,263		9,420		9,420	(1,843)						0010
.081419T SPX ASIAN08/14/2|.081419T| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2019	08/14/2020	727	2,065,000	2840.6		50,799		91,132		91,132	40,333						0010
.D081419 SPX EUR008/14/20|.D081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	8,046	22,855,000	2840.6		621,621		924,083		924,083	302,461						0010
.081419G EEJ EUR008/14/20|.081419G| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	57,442	7,850,000	136.66		212,735		205,093		205,093	(7,642)						0010
.A081419 SPX EUR008/14/20|.A081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	3,189	9,060,000	2840.6		192,963		278,938		278,938	85,975						0010
.081419L EEJ EUR008/14/20|.081419L| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	17,260	2,400,000	139.05155		56,400		44,723		44,723	(11,677)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 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)
.H081419 SPX EUR008/14/20|.H081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	437	1,240,000	2840.6		39,309		59,810		59,810	20,501						0010
.081419C EEJ EUR008/14/20|.081419C| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	7,610	1,040,000	136.66		24,544		24,303		24,303	(241)						0010
.081419E EEJ EUR008/14/20|.081419E| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	24,184	3,305,000	136.66		82,625		81,237		81,237	(1,388)						0010
.081419N EEJ EUR008/14/20|.081419N| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	6,125	860,000	140.41815		17,114		12,521		12,521	(4,593)						0010
.081419S SPX ASIAN08/14/2|.081419S| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	1,192	3,385,000	2840.6		78,532		138,696		138,696	60,164						0010
.081419B EEJ EUR008/14/20|.081419B| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	27,257	3,725,000	136.66		81,950		81,488		81,488	(462)						0010
.081419Z SPX EUR008/14/20|.081419Z| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	1,084	3,080,000	2840.6		55,743		79,253		79,253	23,510						0010
.081419D EEJ EUR008/14/20|.081419D| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	29,087	3,975,000	136.66		96,593		95,471		95,471	(1,121)						0010
.081419A EEJ EUR008/14/20|.081419A| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	11,086	1,515,000	136.66		29,240		29,013		29,013	(227)						0010
.081419Q SPX ASIAN08/14/2|.081419Q| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	403	1,145,000	2840.6		18,549		30,583		30,583	12,034						0010
.081419Y SPX EUR008/14/20|.081419Y| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	1,165	3,310,000	2840.6		48,987		68,008		68,008	19,021						0010
.081419F EEJ EUR008/14/20|.081419F| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	12,074	1,650,000	136.66		42,570		41,641		41,641	(929)						0010
.C081419 SPX EUR008/14/20|.C081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	4,103	11,655,000	2840.6		292,544		431,242		431,242	138,698						0010
.B081419 SPX EUR008/14/20|.B081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	3,448	9,795,000	2840.6		226,272		330,116		330,116	103,844						0010
.081419R SPX ASIAN08/14/2|.081419R| SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	637	1,810,000	2840.6		38,010		65,624		65,624	27,614						0010
.081419M EEJ EUR008/14/20|.081419M| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	18,258	2,550,000	139.66652		55,590		42,618		42,618	(12,972)						0010
.G081419 SPX EUR008/14/20|.G081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	1,234	3,505,000	2840.6		103,746		156,424		156,424	52,678						0010
.0814190 EEJ EUR008/14/20|.0814190| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	3,721	525,000	141.10145		9,608		6,710		6,710	(2,897)						0010
.081419H EEJ EUR008/14/20|.081419H| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2019	08/14/2020	25,831	3,530,000	136.66		100,252		94,911		94,911	(5,341)						0010

SCHEDULE DB - PART A - SECTION 1

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.E081419 SPX EUR008/14/20|.E081419| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	08/14/2019	08/14/2020	3,487	9,905,000	2840.6		274,352		409,155		409,155	134,803						0010
.082119A EEJ EUR007/14/20|.082119A| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	07/14/2020	5,072	680,000	134.07		30,872		26,742		26,742	(4,130)						0010
.082119N SPX ASIAN08/21/2|.082119N| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	498	1,455,000	2924.43		21,521		34,368		34,368	12,848						0010
.D082119 SPX EUR008/21/20|.D082119| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	1,118	3,270,000	2924.43		96,792		138,626		138,626	41,834						0010
.E082119 SPX EUR008/21/20|.E082119| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	797	2,330,000	2924.43		74,327		107,640		107,640	33,313						0010
.C082119 SPX EUR008/21/20|.C082119| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	6,345	18,555,000	2924.43		530,673		755,840		755,840	225,167						0010
.082119O SPX ASIAN08/21/2|.082119O| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	561	1,640,000	2924.43		33,643		56,463		56,463	22,820						0010
.082119T SPX ASIAN08/21/2|.082119T| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	1,099	3,215,000	2924.43		92,981		173,351		173,351	80,370						0010
.A082119 SPX EUR008/21/20|.A082119| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	1,501	4,390,000	2924.43		115,896		163,651		163,651	47,755						0010
.082119P SPX ASIAN08/21/2|.082119P| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	443	1,295,000	2924.43		28,792		49,161		49,161	20,370						0010
.082119H EEJ EUR008/21/20|.082119H| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	31,871	4,395,000	137.9		125,258		98,024		98,024	(27,234)						0010
.082119D EEJ EUR008/21/20|.082119D| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	22,117	3,050,000	137.9		73,505		61,002		61,002	(12,503)						0010
.082119V SPX EUR008/21/20|.082119V| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	1,116	3,265,000	2924.43		48,322		64,687		64,687	16,365						0010
.082119F EEJ EUR008/21/20|.082119F| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	13,633	1,880,000	137.9		49,068		39,923		39,923	(9,145)						0010
.082119S SPX ASIAN08/21/2|.082119S| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	2,094	6,125,000	2924.43		167,562		304,870		304,870	137,308						0010
.082119B EEJ EUR008/21/20|.082119B| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	8,666	1,195,000	137.9		22,944		19,253		19,253	(3,691)						0010
.082119J EEJ EUR008/21/20|.082119J| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	8,909	1,250,000	140.31325		29,375		18,753		18,753	(10,622)						0010
.082119X SPX EUR008/21/20|.082119X| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	3,213	9,395,000	2924.43		201,053		277,121		277,121	76,068						0010
.B082119 SPX EUR008/21/20|.B082119| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	7,704	22,530,000	2924.43		619,575		876,816		876,816	257,241						0010

SCHEDULE DB - PART A - SECTION 1

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.082119U SPX ASIAN08/21/2|.082119U| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	1,229	3,595,000	2924.43		113,667		222,904		222,904	109,237						0010
.082119Q SPX ASIAN08/21/2|.082119Q| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	1,416	4,140,000	2924.43		98,263		170,539		170,539	72,277						0010
.082119M EEJ EUR008/21/20|.082119M| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	5,268	750,000	142.38175		13,725		7,550		7,550	(6,175)						0010
.082119Y SPX EUR008/21/20|.082119Y| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	3,185	9,315,000	2924.43		216,108		300,999		300,999	84,891						0010
.082119W SPX EUR008/21/20|.082119W| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	1,299	3,800,000	2924.43		69,540		94,833		94,833	25,293						0010
.082119Z SPX EUR008/21/20|.082119Z| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	4,086	11,950,000	2924.43		301,140		423,112		423,112	121,972						0010
.082119C EEJ EUR008/21/20|.082119C| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	24,438	3,370,000	137.9		74,477		62,419		62,419	(12,058)						0010
.082119L EEJ EUR008/21/20|.082119L| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	7,075	1,000,000	141.3475		20,800		12,352		12,352	(8,448)						0010
.082119I EEJ EUR008/21/20|.082119I| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	4,308	600,000	139.279		15,900		10,823		10,823	(5,077)						0010
.082119G EEJ EUR008/21/20|.082119G| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	41,842	5,770,000	137.9		156,367		125,325		125,325	(31,042)						0010
.082119R SPX ASIAN08/21/2|.082119R| SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	2,260	6,610,000	2924.43		173,850		311,560		311,560	137,710						0010
.082119E EEJ EUR008/21/20|.082119E| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	24,220	3,340,000	137.9		83,834		68,891		68,891	(14,943)						0010
.082119K EEJ EUR008/21/20|.082119K| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2019	08/21/2020	10,638	1,500,000	141.00275		32,400		19,791		19,791	(12,609)						0010
.082219I MXEA EUR008/07/2|.082219I|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/07/2020	768	1,404,910	1829.31		26,650		42,294		42,294	15,644						0010
.082219G MXEA EUR007/28/2|.082219G|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	07/28/2020	1,034	1,978,724	1913.66		27,732		55,109		55,109	27,378						0010
.082219K MXEA EUR008/07/2|.082219K|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/07/2020	1,290	2,359,810	1829.31		62,243		105,637		105,637	43,395						0010
.082219H MXEA EUR007/28/2|.082219H|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	07/28/2020	1,138	2,177,745	1913.66		37,372		79,137		79,137	41,765						0010
.082219A MXEA ASIAN07/28/|.082219A|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	07/28/2020	1,168	2,235,155	1913.66		22,893		84,920		84,920	62,028						0010
.082219E MXEA EUR007/21/2|.082219E|M XEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	07/21/2020	989	1,895,478	1916.56		25,674		51,327		51,327	25,652						0010

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.082219P SPX EUR012/31/21|.082219P| SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	1,181,818	1,300,000	1.1		27,300		29,664		29,664	2,364						0010
.082219M MXEA EUR008/14/2|.082219M|M XEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/14/2020	1,210	2,193,718	1812.99		59,145		95,611		95,611	36,467						0010
.082219B MXEA ASIAN08/07/|.082219B|M XEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/07/2020	1,141	2,087,243	1829.31		51,790		111,480		111,480	59,690						0010
.082219D MXEA ASIAN08/21/|.082219D|M XEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/21/2020	937	1,720,360	1836.03		38,511		81,007		81,007	42,497						0010
.082219O SPX EUR012/31/21|.082219O| SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	1,674,419	1,800,000	1.075		52,200		54,649		54,649	2,449						0010
.082219N SPX EUR012/31/21|.082219N| SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	18,571,429	19,500,000	1.05		760,500		783,446		783,446	22,946						0010
.082219F MXEA EUR007/21/2|.082219F|M XEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	07/21/2020	1,078	2,066,052	1916.56		34,636		73,977		73,977	39,341						0010
.082219J MXEA EUR008/07/2|.082219J|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/07/2020	1,149	2,101,877	1829.31		49,683		82,293		82,293	32,611						0010
.082219C MXEA ASIAN08/14/|.082219C|M XEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/14/2020	964	1,747,722	1812.99		46,735		89,869		89,869	43,134						0010
.082219L MXEA EUR008/14/2|.082219L|M XEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2019	08/14/2020	898	1,628,065	1812.99		34,968		54,155		54,155	19,187						0010
.082819N SPX ASIAN08/28/2|.082819N| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	08/28/2019	08/28/2020	748	2,160,000	2887.94		32,832		52,191		52,191	19,359						0010
.B082819 SPX EUR008/28/20|.B082819| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/28/2019	08/28/2020	2,495	7,205,000	2887.94		193,815		281,562		281,562	87,748						0010
.0828190 SPX ASIAN08/28/2|.0828190| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	08/28/2019	08/28/2020	1,236	3,570,000	2887.94		74,613		126,241		126,241	51,628						0010
.082819Z SPX EUR008/28/20|.082819Z| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/28/2019	08/28/2020	2,813	8,125,000	2887.94		184,438		263,629		263,629	79,191						0010
.A082819 SPX EUR008/28/20|.A082819| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/28/2019	08/28/2020	11,117	32,105,000	2887.94		805,836		1,158,570		1,158,570	352,735						0010
.082819R SPX ASIAN08/28/2|.082819R| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	08/28/2019	08/28/2020	3,144	9,080,000	2887.94		251,516		455,661		455,661	204,145						0010
.082819Y SPX EUR008/28/20|.082819Y| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	08/28/2019	08/28/2020	3,284	9,485,000	2887.94		202,979		288,523		288,523	85,544						0010
.082819J EEJ EUR008/28/20|.082819J| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	13,788	1,945,000	141.06807		46,097		25,736		25,736	(20,360)						0010
.082819L EEJ EUR008/28/20|.082819L| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	7,928	1,130,000	142.524525		22,487		11,277		11,277	(11,210)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.E082819 SPX EUR008/28/20|.E082819| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/28/2019	08/28/2020	2,720	7,855,000	2887.94		258,430		383,285		383,285	124,855						0010
.082819P SPX ASIAN08/28/2|.082819P| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	1,995	5,760,000	2887.94		139,968		244,193		244,193	104,225						0010
.C082819 SPX EUR008/28/20|.C082819| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/28/2019	08/28/2020	10,707	30,920,000	2887.94		878,128		1,278,941		1,278,941	400,813						0010
.082819S SPX ASIAN08/28/2|.082819S| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	713	2,060,000	2887.94		60,358		111,210		111,210	50,852						0010
.082819I EEJ EUR008/28/20|.082819I| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	4,039	565,000	139.889035		15,312		9,260		9,260	(6,051)						0010
.082819D EEJ EUR008/28/20|.082819D| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	11,355	1,575,000	138.71		38,115		28,104		28,104	(10,011)						0010
.082819B EEJ EUR008/28/20|.082819B| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	18,672	2,590,000	138.71		56,721		42,422		42,422	(14,299)						0010
.082819T SPX ASIAN08/28/2|.082819T| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	1,972	5,695,000	2887.94		179,962		341,586		341,586	161,624						0010
.082819W SPX EUR008/28/20|.082819W| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/28/2019	08/28/2020	1,137	3,285,000	2887.94		59,459		83,134		83,134	23,676						0010
.082819K EEJ EUR008/28/20|.082819K| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	13,156	1,865,000	141.76162		40,657		21,629		21,629	(19,028)						0010
.082819F EEJ EUR008/28/20|.082819F| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	21,592	2,995,000	138.71		81,165		57,592		57,592	(23,573)						0010
.082819Q SPX ASIAN08/28/2|.082819Q| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	1,402	4,050,000	2887.94		102,060		180,015		180,015	77,955						0010
.082819M EEJ EUR008/28/20|.082819M| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	2,194	315,000	143.56485		5,513		2,539		2,539	(2,974)						0010
.082819G EEJ EUR008/28/20|.082819G| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	47,221	6,550,000	138.71		182,090		127,793		127,793	(54,297)						0010
.082819U SPX ASIAN08/28/2|.082819U| SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	1,314	3,795,000	2887.94		129,410		254,500		254,500	125,091						0010
.082819H EEJ EUR008/28/20|.082819H| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	26,494	3,675,000	138.71		104,738		72,485		72,485	(32,252)						0010
.D082819 SPX EUR008/28/20|.D082819| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/28/2019	08/28/2020	4,597	13,275,000	2887.94		388,958		568,212		568,212	179,255						0010
.082819C EEJ EUR008/28/20|.082819C| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	10,778	1,495,000	138.71		34,086		25,350		25,350	(8,736)						0010
.082819A EEJ EUR008/28/20|.082819A| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	7,894	1,095,000	138.71		20,696		15,621		15,621	(5,075)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.082819X SPX EUR008/28/20|.082819X| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/28/2019	08/28/2020	1,073	3,100,000	2887.94		62,930		88,959		88,959	26,029						0010
.082819E EEJ EUR008/28/20|.082819E| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	32,694	4,535,000	138.71		113,375		82,762		82,762	(30,613)						0010
.082819V SPX EUR008/28/20|.082819V| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	08/28/2019	08/28/2020	1,434	4,140,000	2887.94		61,272		84,358		84,358	23,086						0010
.090919M EEJ EUR009/08/20|.090919M| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	5,990	850,000	141.895985		16,320		9,934		9,934	(6,386)						0010
.090919H EEJ EUR009/08/20|.090919H| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	37,220	5,130,000	137.83		145,692		118,268		118,268	(27,424)						0010
.090919F EEJ EUR009/08/20|.090919F| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	31,524	4,345,000	137.83		117,315		97,309		97,309	(20,006)						0010
.090919G EEJ EUR009/08/20|.090919G| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	68,236	9,405,000	137.83		261,459		214,278		214,278	(47,181)						0010
.090919L EEJ EUR009/08/20|.090919L| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	15,788	2,225,000	140.931175		48,060		31,123		31,123	(16,937)						0010
.090919D EEJ EUR009/08/20|.090919D| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	19,662	2,710,000	137.83		65,853		55,906		55,906	(9,947)						0010
.B090919 SPX EUR009/08/20|.B090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	12,899	38,420,000	2978.43		979,710		1,309,488		1,309,488	329,778						0010
.090919N EEJ EUR009/08/20|.090919N| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	5,257	750,000	142.65405		13,050		7,567		7,567	(5,483)						0010
.090919J EEJ EUR009/08/20|.090919J| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	2,859	400,000	139.89745		9,760		6,721		6,721	(3,039)						0010
.090919K EEJ EUR009/08/20|.090919K| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	7,808	1,095,000	140.242025		25,623		17,327		17,327	(8,296)						0010
.090919X SPX EUR009/08/20|.090919X| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	1,927	5,740,000	2978.43		106,190		136,187		136,187	29,997						0010
.C090919 SPX EUR009/08/20|.C090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	1,313	3,910,000	2978.43		104,788		140,062		140,062	35,274						0010
.090919V SPX ASIAN09/08/2|.090919V| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	1,016	3,025,000	2978.43		95,893		176,052		176,052	80,159						0010
.D090919 SPX EUR009/08/20|.D090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	2,280	6,790,000	2978.43		191,478		258,342		258,342	66,864						0010
.090919P SPX ASIAN09/08/2|.090919P| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	1,643	4,895,000	2978.43		101,816		156,912		156,912	55,096						0010
.A090919 SPX EUR009/08/20|.A090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	5,008	14,915,000	2978.43		346,028		457,107		457,107	111,079						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.F090919 SPX EUR009/08/20|.F090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	5,001	14,895,000	2978.43		445,361		605,912		605,912	160,551						0010
.090919B EEJ EUR009/08/20|.090919B| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	31,053	4,280,000	137.83		93,732		80,227		80,227	(13,505)						0010
.H090919 SPX EUR009/08/20|.H090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	2,679	7,980,000	2978.43		269,724		372,325		372,325	102,601						0010
.090919R SPX ASIAN09/08/2|.090919R| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	2,609	7,770,000	2978.43		194,250		314,359		314,359	120,109						0010
.090919S SPX ASIAN09/08/2|.090919S| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	688	2,050,000	2978.43		55,145		91,465		91,465	36,320						0010
.G090919 SPX EUR009/08/20|.G090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	645	1,920,000	2978.43		61,824		84,732		84,732	22,908						0010
.E090919 SPX EUR009/08/20|.E090919| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	2,743	8,170,000	2978.43		237,747		321,334		321,334	83,587						0010
.090919T SPX ASIAN09/08/2|.090919T| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	1,032	3,075,000	2978.43		87,023		148,172		148,172	61,150						0010
.0909190 SPX ASIAN09/08/2|.0909190| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	536	1,595,000	2978.43		24,723		36,451		36,451	11,728						0010
.090919Q SPX ASIAN09/08/2|.090919Q| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	1,429	4,255,000	2978.43		101,269		161,748		161,748	60,479						0010
.090919Y SPX EUR009/08/20|.090919Y| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	1,402	4,175,000	2978.43		86,840		112,805		112,805	25,965						0010
.090919A EEJ EUR009/08/20|.090919A| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	8,525	1,175,000	137.83		23,383		19,982		19,982	(3,400)						0010
.090919C EEJ EUR009/08/20|.090919C| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	21,294	2,935,000	137.83		66,625		57,117		57,117	(9,508)						0010
.090919W SPX EUR009/08/20|.090919W| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	1,011	3,010,000	2978.43		45,451		57,323		57,323	11,872						0010
.090919Z SPX EUR009/08/20|.090919Z| SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	09/09/2019	09/08/2020	3,502	10,430,000	2978.43		227,374		299,623		299,623	72,249						0010
.090919I EEJ EUR009/08/20|.090919I| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	1,439	200,000	139.001555		5,400		3,910		3,910	(1,490)						0010
.090919E EEJ EUR009/08/20|.090919E| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	67,837	9,350,000	137.83		232,815		197,281		197,281	(35,534)						0010
.090919U SPX ASIAN09/08/2|.090919U| SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	2,612	7,780,000	2978.43		234,956		416,373		416,373	181,417						0010
.091619W EEJ EUR009/14/21|.091619W| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2021	5,882	800,000	136.0		33,680		32,982		32,982	(698)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.T091619 SPX EUR009/14/20|.T091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	1,429	4,285,000	2997.96		205,851		296,728		296,728	90,876						0010
.U091619 SPX EUR009/14/20|.U091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	3,871	11,605,000	2997.96		619,707		924,936		924,936	305,229						0010
.W091619 SPX EUR009/14/21|.W091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2021	192	575,000	2997.96		54,740		80,307		80,307	25,567						0010
.0916190 EEJ EUR009/14/20|.0916190| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	3,676	500,000	136.0		15,350		15,759		15,759	409						0010
.V091619 SPX EUR009/14/20|.V091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	2,176	6,525,000	2997.96		374,535		575,525		575,525	200,990						0010
.091619H EEJ EUR009/14/20|.091619H| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	25,000	3,400,000	136.0		74,120		80,982		80,982	6,862						0010
.C091619 SPX ASIAN09/14/2|.C091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	1,911	5,730,001	2997.96		139,812		226,702		226,702	86,890						0010
.D091619 SPX ASIAN09/14/2|.D091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	1,026	3,075,008	2997.96		81,180		134,911		134,911	53,731						0010
.B091619 SPX ASIAN09/14/2|.B091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	771	2,309,988	2997.96		52,899		84,236		84,236	31,337						0010
.I091619 SPX EUR009/14/20|.I091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	1,641	4,920,000	2997.96		90,626		115,632		115,632	25,006						0010
.J091619 SPX EUR009/14/20|.J091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	996	2,985,000	2997.96		62,118		80,015		80,015	17,897						0010
.091619Z SPX ASIAN09/14/2|.091619Z| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	397	1,190,010	2997.96		17,969		26,747		26,747	8,778						0010
.091619I EEJ EUR009/14/20|.091619I| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	16,801	2,285,000	136.0		51,870		56,778		56,778	4,908						0010
.A091619 SPX ASIAN09/14/2|.A091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	1,286	3,854,987	2997.96		78,257		121,373		121,373	43,117						0010
.091619Q EEJ EUR009/14/20|.091619Q| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	1,630	225,000	138.04		5,468		5,254		5,254	(214)						0010
.F091619 SPX ASIAN09/14/2|.F091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	1,920	5,755,004	2997.96		172,650		304,074		304,074	131,424						0010
.091619L EEJ EUR009/14/20|.091619L| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	21,507	2,925,000	136.0		78,975		85,835		85,835	6,860						0010
.091619K EEJ EUR009/14/20|.091619K| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	69,007	9,385,000	136.0		233,687		256,107		256,107	22,421						0010
.091619J EEJ EUR009/14/20|.091619J| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	17,243	2,345,000	136.0		56,046		61,397		61,397	5,351						0010

SCHEDULE DB - PART A - SECTION 1

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.H091619 SPX EUR009/14/20|.H091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	1,131	3,390,000	2997.96		51,392		64,542		64,542	13,149						0010
.091619S EEJ EUR009/14/20|.091619S| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	12,585	1,750,000	139.06		37,625		34,730		34,730	(2,895)						0010
.N091619 SPX EUR009/14/20|.N091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	2,792	8,370,000	2997.96		221,889		291,702		291,702	69,813						0010
.091619M EEJ EUR009/14/20|.091619M| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	50,074	6,810,000	136.0		188,637		204,296		204,296	15,659						0010
.091619G EEJ EUR009/14/20|.091619G| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	5,478	745,000	136.0		14,975		16,169		16,169	1,195						0010
.G091619 SPX ASIAN09/14/2|.G091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	1,152	3,454,999	2997.96		110,215		201,405		201,405	91,191						0010
.0091619 SPX EUR009/14/20|.0091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	1,638	4,910,000	2997.96		137,333		181,489		181,489	44,156						0010
.M091619 SPX EUR009/14/20|.M091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	9,913	29,720,000	2997.96		759,940		995,782		995,782	235,841						0010
.091619B EEJ EUR008/21/20|.091619B| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	08/21/2020	7,977	1,100,000	137.9		20,680		21,583		21,583	903						0010
.P091619 SPX EUR009/14/20|.P091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	2,864	8,585,000	2997.96		248,450		329,390		329,390	80,940						0010
.091619U EEJ EUR009/14/20|.091619U| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	4,468	625,000	139.876		12,125		10,822		10,822	(1,303)						0010
.E091619 SPX ASIAN09/14/2|.E091619| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	1,139	3,415,006	2997.96		95,279		162,258		162,258	66,979						0010
.091619F EEJ EUR009/14/20|.091619F| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	4,853	660,000	136.0		12,276		13,175		13,175	899						0010
.K091619 SPX EUR009/14/20|.K091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	2,252	6,750,000	2997.96		148,163		191,733		191,733	43,571						0010
.R091619 SPX EUR009/14/20|.R091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	866	2,595,000	2997.96		84,415		113,470		113,470	29,055						0010
.Q091619 SPX EUR009/14/20|.Q091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	3,586	10,750,000	2997.96		322,500		429,823		429,823	107,323						0010
.091619V EEJ EUR009/14/20|.091619V| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	2,843	400,000	140.692		7,000		6,009		6,009	(991)						0010
.091619D EEJ EUR008/28/20|.091619D| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	08/28/2020	14,202	1,970,000	138.71		29,353		29,454		29,454	101						0010
.091619C EEJ EUR008/21/20|.091619C| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	08/21/2020	3,698	510,000	137.9		10,302		10,715		10,715	413						0010

SCHEDULE DB - PART A - SECTION 1

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.L091619 SPX EUR009/14/20|.L091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	5,315	15,935,000	2997.96		371,126		482,600		482,600	111,474						0010
.091619E EEJ EUR009/08/20|.091619E| EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/08/2020	8,779	1,210,000	137.83		19,844		20,577		20,577	733						0010
.091619T EEJ EUR009/14/20|.091619T| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	3,049	425,000	139.4		8,755		7,974		7,974	(781)						0010
.091619P EEJ EUR009/14/20|.091619P| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	1,786	245,000	137.156		6,591		6,542		6,542	(49)						0010
.091619A EEJ EUR008/21/20|.091619A| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	08/21/2020	4,351	600,000	137.9		10,500		10,985		10,985	485						0010
.091619R EEJ EUR009/14/20|.091619R| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	19,692	2,725,000	138.38		63,493		60,331		60,331	(3,161)						0010
.091619N EEJ EUR009/14/20|.091619N| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	31,250	4,250,000	136.0		120,700		129,599		129,599	8,899						0010
.S091619 SPX EUR009/14/20|.S091619| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	2,318	6,950,000	2997.96		235,814		318,611		318,611	82,798						0010
.091619X EEJ EQFWD09/14/2|.091619X| EEJ EQFWD 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	29,518	4,000,000	135.51		40,000		134,873		134,873	94,873						0010
.092319D EEJ EUR009/14/20|.092319D| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	5,515	750,000	136.0		29,025		23,639		23,639	(5,386)						0010
.092319T SPX ASIAN09/21/2|.092319T| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	378	1,130,000	2991.78		24,426		38,500		38,500	14,074						0010
.D092319 SPX EUR009/21/20|.D092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2019	09/21/2020	966	2,890,000	2991.78		60,690		78,128		78,128	17,438						0010
.B092319 SPX EUR009/21/20|.B092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2019	09/21/2020	1,252	3,745,000	2991.78		56,550		70,495		70,495	13,945						0010
.092319V SPX ASIAN09/21/2|.092319V| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	1,982	5,930,000	2991.78		147,230		238,576		238,576	91,346						0010
.092319W SPX ASIAN09/21/2|.092319W| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	1,170	3,500,000	2991.78		92,750		153,645		153,645	60,895						0010
.092319R SPX ASIAN09/21/2|.092319R| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	573	1,715,000	2991.78		25,626		38,051		38,051	12,425						0010
.092319X SPX ASIAN09/21/2|.092319X| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	926	2,770,000	2991.78		78,557		133,758		133,758	55,201						0010
.E092319 SPX EUR009/21/20|.E092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2019	09/21/2020	2,432	7,275,000	2991.78		160,050		206,231		206,231	46,181						0010
.092319S SPX ASIAN09/21/2|.092319S| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	902	2,700,000	2991.78		54,035		83,820		83,820	29,785						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.092319U SPX ASIAN09/21/2|.092319U| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	1,035	3,095,000	2991.78		72,949		117,416		117,416	44,467						0010
.C092319 SPX EUR009/21/20|.C092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	1,927	5,765,000	2991.78		107,229		135,923		135,923	28,694						0010
.G092319 SPX EUR009/21/20|.G092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	919	2,750,000	2991.78		67,100		87,302		87,302	20,202						0010
.092319L EEJ EUR009/21/20|.092319L| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	45,521	6,270,000	137.74		174,306		147,159		147,159	(27,147)						0010
.A092319 SPX ASIAN09/21/2|.A092319| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	613	1,835,000	2991.78		60,214		111,173		111,173	50,960						0010
.092319H EEJ EUR009/21/20|.092319H| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	20,219	2,785,000	137.74		63,220		55,279		55,279	(7,941)						0010
.092319E EEJ EUR009/21/20|.092319E| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	8,168	1,125,000	137.74		20,588		17,861		17,861	(2,727)						0010
.092319J EEJ EUR009/21/20|.092319J| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	9,111	1,255,000	137.74		31,752		27,456		27,456	(4,296)						0010
.I092319 SPX EUR009/21/20|.I092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	3,602	10,775,000	2991.78		287,693		376,677		376,677	88,984						0010
.092319K EEJ EUR009/21/20|.092319K| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	18,695	2,575,000	137.74		69,525		59,321		59,321	(10,204)						0010
.092319F EEJ EUR009/21/20|.092319F| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	5,699	785,000	137.74		16,250		14,167		14,167	(2,083)						0010
.092319N EEJ EUR009/21/20|.092319N| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	8,955	1,255,000	140.15045		29,367		20,810		20,810	(8,557)						0010
.092319B EEJ EUR009/14/20|.092319B| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	5,441	740,000	136.0		21,534		19,375		19,375	(2,159)						0010
.092319P EEJ EUR009/21/20|.092319P| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	4,427	625,000	141.1835		12,938		8,653		8,653	(4,285)						0010
.092319G EEJ EUR009/21/20|.092319G| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	19,784	2,725,000	137.74		59,678		52,196		52,196	(7,481)						0010
.092319M EEJ EUR009/21/20|.092319M| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	12,524	1,725,000	137.74		48,990		41,016		41,016	(7,974)						0010
.K092319 SPX EUR009/21/20|.K092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	1,145	3,425,000	2991.78		99,668		132,270		132,270	32,603						0010
.092319A EEJ EUR009/14/20|.092319A| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	8,640	1,175,000	136.0		31,255		28,240		28,240	(3,015)						0010
.0923190 EEJ EUR009/21/20|.0923190| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	14,627	2,060,000	140.83915		44,496		30,317		30,317	(14,179)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.092319Y SPX ASIAN09/21/2|.092319Y| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	1,713	5,125,000	2991.78		154,457		270,883		270,883	116,426						0010
.M092319 SPX EUR009/21/20|.M092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/23/2019	09/21/2020	2,016	6,030,000	2991.78		203,814		274,772		274,772	70,958						0010
.092319C EEJ EUR009/14/20|.092319C| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	7,243	985,000	136.0		33,589		29,377		29,377	(4,212)						0010
.092319Z SPX ASIAN09/21/2|.092319Z| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	1,810	5,415,000	2991.78		169,262		302,950		302,950	133,688						0010
.092319Q EEJ EUR009/21/20|.092319Q| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	4,476	635,000	141.8722		12,065		7,756		7,756	(4,309)						0010
.H092319 SPX EUR009/21/20|.H092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/23/2019	09/21/2020	6,717	20,095,000	2991.78		516,442		673,914		673,914	157,473						0010
.092319I EEJ EUR009/21/20|.092319I| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	45,085	6,210,000	137.74		148,419		129,272		129,272	(19,147)						0010
.L092319 SPX EUR009/21/20|.L092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/23/2019	09/21/2020	5,884	17,605,000	2991.78		531,671		705,811		705,811	174,140						0010
.J092319 SPX EUR009/21/20|.J092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/23/2019	09/21/2020	2,315	6,925,000	2991.78		193,900		255,789		255,789	61,889						0010
.F092319 SPX EUR009/21/20|.F092319| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/23/2019	09/21/2020	4,232	12,660,000	2991.78		294,978		383,677		383,677	88,699						0010
.092419P MXEA ASIAN09/21/|.092419P|M XEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/21/2020	1,014	1,930,585	1903.93		41,199		78,480		78,480	37,281						0010
.092419M MXEA ASIAN08/28/|.092419M|M XEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	08/28/2020	629	1,146,000	1821.94		39,872		57,440		57,440	17,568						0010
.092419V MXEA EUR009/08/2|.092419V|M XEA EURO 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/08/2020	1,583	2,981,026	1883.15		68,370		98,973		98,973	30,603						0010
.092419X MXEA EUR009/14/2|.092419X|M XEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/14/2020	1,128	2,145,783	1902.29		42,830		63,008		63,008	20,178						0010
.092419N MXEA ASIAN09/08/|.092419N|M XEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/08/2020	1,246	2,346,405	1883.15		55,759		96,873		96,873	41,114						0010
.092419U MXEA EUR009/08/2|.092419U|M XEA EURO 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/08/2020	650	1,224,048	1883.15		23,582		33,587		33,587	10,005						0010
.0924190 MXEA ASIAN09/14/|.0924190|M XEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/14/2020	698	1,327,798	1902.29		27,955		53,462		53,462	25,507						0010
.092419Y MXEA EUR009/14/2|.092419Y|M XEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/14/2020	1,102	2,096,324	1902.29		52,488		79,362		79,362	26,874						0010
.092419W MXEA EUR009/08/2|.092419W|M XEA EURO 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	09/08/2020	562	1,058,330	1883.15		29,752		44,087		44,087	14,335						0010

SCHEDULE DB - PART A - SECTION 1

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.092419S MXEA EUR008/28/2|.092419S|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	08/28/2020	1,267	2,308,398	1821.94		56,888		75,443		75,443	18,554						0010
.092419R MXEA EUR008/21/2|.092419R|MXEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	08/21/2020	1,278	2,346,446	1836.03		72,578		100,512		100,512	27,935						0010
.092419T MXEA EUR008/28/2|.092419T|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	08/28/2020	1,708	3,111,874	1821.94		99,115		134,358		134,358	35,243						0010
.092419Q MXEA EUR008/21/2|.092419Q|MXEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	09/24/2019	08/21/2020	894	1,641,411	1836.03		39,774		53,850		53,850	14,076						0010
.093019X SPX ASIAN09/28/2|.093019X|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	601	1,790,000	2976.74		60,382		111,301		111,301	50,919						0010
.093019H EEJ EUR009/28/20|.093019H|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	21,856	3,000,000	137.26		80,700		74,664		74,664	(6,036)						0010
.B093019 SPX EUR009/28/20|.B093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	2,620	7,800,011	2976.74		172,380		221,699		221,699	49,319						0010
.093019N EEJ EUR009/28/20|.093019N|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	6,891	970,000	140.76013		19,788		14,783		14,783	(5,005)						0010
.093019Z SPX EUR009/28/20|.093019Z|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	1,567	4,664,998	2976.74		87,702		111,508		111,508	23,806						0010
.093019M EEJ EUR009/28/20|.093019M|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	8,408	1,180,000	140.34835		25,370		19,296		19,296	(6,074)						0010
.093019I EEJ EUR009/28/20|.093019I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	54,641	7,500,000	137.26		207,750		190,503		190,503	(17,247)						0010
.093019W SPX ASIAN09/28/2|.093019W|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	1,134	3,375,000	2976.74		109,053		195,088		195,088	86,035						0010
.A093019 SPX EUR009/28/20|.A093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	1,015	3,019,992	2976.74		64,024		82,054		82,054	18,030						0010
.093019G EEJ EUR009/28/20|.093019G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	10,345	1,420,000	137.26		35,216		33,007		33,007	(2,209)						0010
.D093019 SPX EUR009/28/20|.D093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	747	2,224,994	2976.74		54,735		71,049		71,049	16,314						0010
.E093019 SPX EUR009/28/20|.E093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	8,511	25,335,004	2976.74		658,710		856,706		856,706	197,996						0010
.093019U SPX ASIAN09/28/2|.093019U|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	628	1,870,000	2976.74		54,451		92,154		92,154	37,704						0010
.C093019 SPX EUR009/28/20|.C093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	5,197	15,469,999	2976.74		365,092		471,468		471,468	106,376						0010
.093019Y SPX EUR009/28/20|.093019Y|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	1,849	5,505,004	2976.74		83,676		105,230		105,230	21,554						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.K093019 SPX EUR009/28/20|.K093019| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	2,745	8,169,990	2976.74		281,865		377,761		377,761	95,896						0010
.093019K EEJ EUR009/28/20|.093019K| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	4,871	675,000	138.56397		17,888		14,746		14,746	(3,142)						0010
.093019S SPX ASIAN09/28/2|.093019S| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	1,663	4,950,000	2976.74		125,339		201,944		201,944	76,605						0010
.093019B EEJ EUR009/28/20|.093019B| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	28,158	3,865,000	137.26		80,392		75,269		75,269	(5,123)						0010
.093019T SPX ASIAN09/28/2|.093019T| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	1,335	3,975,000	2976.74		107,079		175,826		175,826	68,748						0010
.I093019 SPX EUR009/28/20|.I093019| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	5,933	17,659,986	2976.74		538,630		711,711		711,711	173,081						0010
.093019V SPX ASIAN09/28/2|.093019V| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	1,314	3,910,000	2976.74		120,839		210,568		210,568	89,729						0010
.0930190 EEJ EUR009/28/20|.0930190| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	3,630	515,000	141.85821		9,167		6,461		6,461	(2,706)						0010
.H093019 SPX EUR009/28/20|.H093019| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	1,105	3,290,012	2976.74		97,713		128,646		128,646	30,933						0010
.G093019 SPX EUR009/28/20|.G093019| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	1,774	5,279,993	2976.74		149,952		196,716		196,716	46,764						0010
.093019Q SPX ASIAN09/28/2|.093019Q| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	1,404	4,180,000	2976.74		86,551		133,137		133,137	46,586						0010
.093019P SPX ASIAN09/28/2|.093019P| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	692	2,060,000	2976.74		31,399		46,358		46,358	14,959						0010
.093019A EEJ EUR009/28/20|.093019A| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	7,868	1,080,000	137.26		20,196		18,712		18,712	(1,484)						0010
.093019R SPX ASIAN09/28/2|.093019R| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	1,586	4,720,000	2976.74		113,110		179,581		179,581	66,471						0010
.093019D EEJ EUR009/28/20|.093019D| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	24,516	3,365,000	137.26		76,049		71,508		71,508	(4,541)						0010
.F093019 SPX EUR009/28/20|.F093019| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	3,269	9,730,011	2976.74		264,656		345,833		345,833	81,177						0010
.093019C EEJ EUR009/28/20|.093019C| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	14,862	2,040,000	137.26		44,472		41,809		41,809	(2,663)						0010
.093019F EEJ EUR009/28/20|.093019F| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	37,301	5,120,000	137.26		121,856		114,505		114,505	(7,351)						0010
.093019E EEJ EUR009/28/20|.093019E| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	6,812	935,000	137.26		21,879		20,595		20,595	(1,284)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.093019J EEJ EUR009/28/20|.093019J| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	17,485	2,400,000	137.26		67,920		61,847		61,847	(6,073)						0010
.J093019 SPX EUR009/28/20|.J093019| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	667	1,985,009	2976.74		65,108		86,805		86,805	21,697						0010
.093019L EEJ EUR009/28/20|.093019L| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	12,101	1,690,000	139.66205		39,377		30,985		30,985	(8,392)						0010
.100719Z SPX ASIAN10/07/2|.100719Z| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,470	4,320,000	2938.79		130,464		226,942		226,942	96,478						0010
.100719A EEJ EUR009/21/20|.100719A| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	09/21/2020	6,098	840,000	137.74		17,808		15,496		15,496	(2,312)						0010
.100719E EEJ EUR010/07/20|.100719E| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	6,475	890,000	137.46		18,512		16,979		16,979	(1,533)						0010
.100719H EEJ EUR010/07/20|.100719H| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	32,700	4,495,000	137.46		106,981		98,399		98,399	(8,582)						0010
.100719C EEJ EUR009/21/20|.100719C| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	09/21/2020	7,187	990,000	137.74		27,720		23,332		23,332	(4,388)						0010
.100719F EEJ EUR010/07/20|.100719F| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	12,258	1,685,000	137.46		36,733		33,743		33,743	(2,990)						0010
.100719Y SPX ASIAN10/07/2|.100719Y| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	941	2,765,000	2938.79		80,462		137,480		137,480	57,019						0010
.100719D EEJ EUR010/07/20|.100719D| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	7,384	1,015,000	137.46		18,981		17,227		17,227	(1,753)						0010
.F100719 SPX EUR010/07/20|.F100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	1,761	5,175,000	2938.79		109,193		142,182		142,182	32,989						0010
.100719K EEJ EUR010/07/20|.100719K| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	7,930	1,090,000	137.46		29,321		26,555		26,555	(2,766)						0010
.D100719 SPX EUR010/07/20|.D100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	599	1,760,000	2938.79		30,272		38,740		38,740	8,468						0010
.E100719 SPX EUR010/07/20|.E100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	1,652	4,855,000	2938.79		92,731		119,999		119,999	27,269						0010
.100719W SPX ASIAN10/07/2|.100719W| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	2,787	8,190,000	2938.79		211,302		347,612		347,612	136,310						0010
.100719B EEJ EUR009/21/20|.100719B| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	09/21/2020	6,207	855,000	137.74		20,264		17,635		17,635	(2,628)						0010
.C100719 SPX EUR010/07/20|.C100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	1,752	5,150,000	2938.79		65,405		80,844		80,844	15,439						0010
.100719M EEJ EUR010/07/20|.100719M| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	15,932	2,190,000	137.46		61,977		55,402		55,402	(6,575)						0010

SCHEDULE DB - PART A - SECTION 1

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.J100719 SPX EUR010/07/20|.J100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	8,626	25,350,000	2938.79		654,030		870,039		870,039	216,009						0010
.100719L EEJ EUR010/07/20|.100719L| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	18,987	2,610,000	137.46		72,297		65,054		65,054	(7,243)						0010
.100719J EEJ EUR010/07/20|.100719J| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	11,749	1,615,000	137.46		40,214		36,883		36,883	(3,331)						0010
.0100719 SPX EUR010/07/20|.0100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	1,892	5,560,000	2938.79		176,808		241,701		241,701	64,893						0010
.100719R EEJ EUR010/07/20|.100719R| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	7,026	990,000	140.8965		20,493		15,073		15,073	(5,420)						0010
.N100719 SPX EUR010/07/20|.N100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	3,251	9,555,000	2938.79		291,428		394,617		394,617	103,189						0010
.100719P EEJ EUR010/07/20|.100719P| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	11,274	1,580,000	140.14047		35,708		27,302		27,302	(8,406)						0010
.1007190 EEJ EUR010/07/20|.100719O| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10,653	1,490,000	139.86555		34,866		26,929		26,929	(7,937)						0010
.M100719 SPX EUR010/07/20|.M100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	3,377	9,925,000	2938.79		290,803		392,551		392,551	101,748						0010
.100719N EEJ EUR010/07/20|.100719N| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	6,411	890,000	138.8346		23,407		18,939		18,939	(4,468)						0010
.100719S EEJ EUR010/07/20|.100719S| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	6,083	860,000	141.37761		16,770		12,053		12,053	(4,717)						0010
.A100719 SPX ASIAN10/07/2|.A100719| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,225	3,600,000	2938.79		117,000		211,733		211,733	94,733						0010
.L100719 SPX EUR010/07/20|.L100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	3,335	9,800,000	2938.79		276,360		371,089		371,089	94,729						0010
.100719Q EEJ EUR010/07/20|.100719Q| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	3,735	525,000	140.55285		11,288		8,471		8,471	(2,816)						0010
.H100719 SPX EUR010/07/20|.H100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	8,206	24,115,000	2938.79		561,880		741,024		741,024	179,145						0010
.100719T SPX ASIAN10/07/2|.100719T| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	553	1,625,000	2938.79		19,988		29,847		29,847	9,859						0010
.100719V SPX ASIAN10/07/2|.100719V| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,155	3,395,000	2938.79		80,122		128,859		128,859	48,737						0010
.100719U SPX ASIAN10/07/2|.100719U| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,211	3,560,000	2938.79		74,404		117,500		117,500	43,096						0010
.I100719 SPX EUR010/07/20|.I100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/07/2019	10/07/2020	1,875	5,510,000	2938.79		135,546		179,406		179,406	43,860						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.100719X SPX ASIAN10/07/2|.100719X| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,215	3,570,000	2938.79		97,104		162,265		162,265	65,161						0010
.G100719 SPX EUR010/07/20|.G100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	653	1,920,000	2938.79		42,816		56,168		56,168	13,352						0010
.100719I EEJ EUR010/07/20|.100719I| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	5,129	705,000	137.46		17,061		15,663		15,663	(1,398)						0010
.P100719 SPX EUR010/07/20|.P100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	892	2,620,000	2938.79		88,032		121,223		121,223	33,191						0010
.K100719 SPX EUR010/07/20|.K100719| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	5,773	16,965,000	2938.79		458,055		613,649		613,649	155,594						0010
.100719G EEJ EUR010/07/20|.100719G| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10,403	1,430,000	137.46		32,318		29,773		29,773	(2,545)						0010
.B100719 SPX ASIAN10/07/2|.B100719| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	551	1,620,000	2938.79		55,728		105,646		105,646	49,918						0010
.101419V EEJ EUR010/14/20|.101419V| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	50,472	6,900,000	136.71		211,830		203,232		203,232	(8,598)						0010
.R101419 SPX EUR010/14/20|.R101419| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	708	2,100,000	2966.15		94,710		135,271		135,271	40,561						0010
.T101419 SPX EUR010/14/20|.T101419| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	1,652	4,900,000	2966.15		265,090		402,371		402,371	137,281						0010
.U101419 SPX EUR010/14/20|.U101419| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	244	725,000	2966.15		41,470		64,695		64,695	23,225						0010
.V101419 SPX EUR010/14/21|.V101419| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2021	152	450,000	2966.15		42,840		67,755		67,755	24,915						0010
.S101419 SPX EUR010/14/20|.S101419| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	3,102	9,200,000	2966.15		473,800		704,135		704,135	230,335						0010
.101419W EEJ EUR010/14/21|.101419W| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2021	6,035	825,000	136.71		34,815		32,189		32,189	(2,626)						0010
.101419I EEJ EUR010/14/20|.101419I| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	7,607	1,040,000	136.71		23,608		23,881		23,881	273						0010
.101419K EEJ EUR010/14/20|.101419K| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	11,923	1,630,000	136.71		39,446		40,068		40,068	622						0010
.101419Y SPX ASIAN10/14/2|.101419Y| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	823	2,440,000	2966.15		49,488		77,426		77,426	27,938						0010
.101419L EEJ EUR010/14/20|.101419L| EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	27,321	3,735,000	136.71		93,002		94,330		94,330	1,329						0010
.J101419 SPX EUR010/14/20|.J101419| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	3,164	9,385,000	2966.15		212,101		272,480		272,480	60,379						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.C101419 SPX ASIAN10/14/2|.C101419| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	514	1,525,000	2966.15		42,198		72,715		72,715	30,517						0010
.101419Z SPX ASIAN10/14/2|.101419Z| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	984	2,920,000	2966.15		66,906		107,757		107,757	40,851						0010
.101419S EEJ EUR010/14/20|.101419S| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	8,933	1,245,000	139.375845		28,262		24,797		24,797	(3,464)						0010
.101419G EEJ EUR010/14/20|.101419G| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	2,597	355,000	136.71		7,029		7,009		7,009	(20)						0010
.101419N EEJ EUR010/14/20|.101419N| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	66,784	9,130,000	136.71		252,901		254,402		254,402	1,501						0010
.101419P EEJ EUR010/14/20|.101419P| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	9,089	1,255,000	138.0771		33,132		30,440		30,440	(2,692)						0010
.101419U EEJ EUR010/14/20|.101419U| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	3,272	460,000	140.606235		8,970		7,515		7,515	(1,455)						0010
.101419F EEJ EUR010/14/20|.101419F| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	3,072	420,000	136.71		7,812		7,740		7,740	(72)						0010
.B101419 SPX ASIAN10/14/2|.B101419| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	688	2,040,000	2966.15		53,638		90,410		90,410	36,772						0010
.101419A EEJ EUR010/07/20|.101419A| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	3,637	500,000	137.46		8,350		8,073		8,073	(277)						0010
.H101419 SPX EUR010/14/20|.H101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/14/2019	10/14/2020	1,168	3,465,000	2966.15		63,756		79,759		79,759	16,003						0010
.101419H EEJ EUR010/14/20|.101419H| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	16,385	2,240,000	136.71		48,832		49,286		49,286	454						0010
.F101419 SPX ASIAN10/14/2|.F101419| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	792	2,350,000	2966.15		77,715		150,738		150,738	73,024						0010
.101419J EEJ EUR010/14/20|.101419J| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	6,181	845,000	136.71		19,858		20,127		20,127	270						0010
.D101419 SPX ASIAN10/14/2|.D101419| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	963	2,855,000	2966.15		82,872		145,755		145,755	62,883						0010
.P101419 SPX EUR010/14/20|.P101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/14/2019	10/14/2020	1,986	5,890,000	2966.15		179,645		239,346		239,346	59,701						0010
.101419R EEJ EUR010/14/20|.101419R| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	5,715	795,000	139.102425		18,603		16,522		16,522	(2,081)						0010
.0101419 SPX EUR010/14/20|.0101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/14/2019	10/14/2020	1,713	5,080,000	2966.15		148,336		196,352		196,352	48,016						0010
.M101419 SPX EUR010/14/20|.M101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	10/14/2019	10/14/2020	2,739	8,125,000	2966.15		220,188		288,486		288,486	68,298						0010

SCHEDULE DB - PART A - SECTION 1

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.101419C EEJ EUR010/07/20|.101419C| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	15,823	2,175,000	137.46		47,633		47,641		47,641	8						0010
.A101419 SPX ASIAN10/14/2|.A101419| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	1,719	5,100,000	2966.15		127,464		210,854		210,854	83,389						0010
.Q101419 SPX EUR010/14/20|.Q101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	1,654	4,905,000	2966.15		165,299		222,624		222,624	57,326						0010
.101419D EEJ EUR010/07/20|.101419D| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	5,565	765,000	137.46		17,901		17,880		17,880	(21)						0010
.K101419 SPX EUR010/14/20|.K101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	2,158	6,400,000	2966.15		151,040		195,213		195,213	44,173						0010
.G101419 SPX EUR010/14/20|.G101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	1,404	4,165,000	2966.15		53,312		64,054		64,054	10,742						0010
.101419E EEJ EUR010/07/20|.101419E| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	8,184	1,125,000	137.46		28,688		28,212		28,212	(475)						0010
.101419B EEJ EUR010/07/20|.101419B| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	7,711	1,060,000	137.46		20,988		20,847		20,847	(141)						0010
.1014190 EEJ EUR010/14/20|.1014190| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	6,071	830,000	136.71		23,572		23,553		23,553	(19)						0010
.101419T EEJ EUR010/14/20|.101419T| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	3,430	480,000	139.922685		10,176		8,766		8,766	(1,410)						0010
.E101419 SPX ASIAN10/14/2|.E101419| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	845	2,505,000	2966.15		78,609		145,181		145,181	66,572						0010
.L101419 SPX EUR010/14/20|.L101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	5,323	15,790,000	2966.15		408,961		534,453		534,453	125,492						0010
.I101419 SPX EUR010/14/20|.I101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	1,241	3,680,000	2966.15		77,648		98,699		98,699	21,051						0010
.101419M EEJ EUR010/14/20|.101419M| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	3,657	500,000	136.71		13,350		13,476		13,476	126						0010
.101419Q EEJ EUR010/14/20|.101419Q| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	1,406	195,000	138.692295		4,797		4,315		4,315	(482)						0010
.101419X SPX ASIAN10/14/2|.101419X| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	464	1,375,000	2966.15		16,438		24,032		24,032	7,594						0010
.N101419 SPX EUR010/14/20|.N101419| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2020	2,301	6,825,000	2966.15		191,783		253,103		253,103	61,321						0010
.M102119 SPX EUR010/21/20|.M102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	1,522	4,574,995	3006.72		139,080		180,851		180,851	41,771						0010
.N102119 SPX EUR010/21/20|.N102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	1,460	4,389,992	3006.72		144,431		189,844		189,844	45,413						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.102119Q EEJ EUR010/21/20|.102119Q| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10,024	1,380,000	137.663		36,432		36,000		36,000	(432)						0010
.102119S EEJ EUR010/21/20|.102119S| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	15,256	2,120,000	138.95785		48,124		45,727		45,727	(2,397)						0010
.102119K EEJ EUR010/21/20|.102119K| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	11,372	1,550,000	136.3		37,510		40,178		40,178	2,668						0010
.102119P EEJ EUR010/21/20|.102119P| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	1,976	270,000	136.64075		7,992		8,117		8,117	125						0010
.L102119 SPX EUR010/21/20|.L102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	3,183	9,569,999	3006.72		277,530		359,310		359,310	81,780						0010
.J102119 SPX EUR010/21/20|.J102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	1,129	3,395,008	3006.72		91,326		117,132		117,132	25,807						0010
.0102119 SPX EUR010/21/20|.0102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	3,110	9,349,997	3006.72		327,250		433,497		433,497	106,247						0010
.102119J EEJ EUR010/21/20|.102119J| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	9,061	1,235,000	136.3		29,517		31,512		31,512	1,996						0010
.102119I EEJ EUR010/21/20|.102119I| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	11,665	1,590,000	136.3		37,365		39,889		39,889	2,524						0010
.102119U EEJ EUR010/21/20|.102119U| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	1,634	230,000	140.72975		4,186		3,750		3,750	(436)						0010
.102119G EEJ EUR010/21/20|.102119G| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	17,278	2,355,000	136.3		51,339		54,431		54,431	3,092						0010
.B102119 SPX ASIAN10/21/2|.B102119| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	876	2,635,000	3006.72		78,736		145,146		145,146	66,409						0010
.102119L EEJ EUR010/21/20|.102119L| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	24,541	3,345,000	136.3		83,291		89,190		89,190	5,899						0010
.102119E EEJ EUR010/21/20|.102119E| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	9,648	1,315,000	136.3		24,459		25,272		25,272	813						0010
.E102119 SPX EUR010/21/20|.E102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	1,379	4,145,004	3006.72		74,610		92,951		92,951	18,341						0010
.102119T EEJ EUR010/21/20|.102119T| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	6,634	930,000	140.18455		18,135		16,568		16,568	(1,567)						0010
.102119C EEJ EUR010/07/20|.102119C| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/07/2020	2,983	410,000	137.46		9,840		10,058		10,058	218						0010
.102119R EEJ EUR010/21/20|.102119R| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	1,663	230,000	138.3445		5,612		5,437		5,437	(175)						0010
.102119Z SPX ASIAN10/21/2|.102119Z| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	491	1,475,000	3006.72		37,903		63,714		63,714	25,811						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.102119N EEJ EUR010/21/20|.102119N| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	59,354	8,090,000	136.3		224,902		239,345		239,345	14,443						0010
.102119X SPX ASIAN10/21/2|.102119X| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	422	1,270,000	3006.72		28,400		45,265		45,265	16,865						0010
.D102119 SPX EUR010/21/20|.D102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	1,086	3,264,997	3006.72		39,833		48,661		48,661	8,828						0010
.102119W SPX ASIAN10/21/2|.102119W| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	1,171	3,520,000	3006.72		70,375		109,615		109,615	39,240						0010
.102119B EEJ EUR010/07/20|.102119B| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/07/2020	9,348	1,285,000	137.46		26,728		27,483		27,483	755						0010
.102119A EEJ EUR009/28/20|.102119A| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	09/28/2020	3,606	495,000	137.26		7,920		7,890		7,890	(30)						0010
.C102119 SPX ASIAN10/21/2|.C102119| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	880	2,645,000	3006.72		83,048		159,934		159,934	76,886						0010
.G102119 SPX EUR010/21/20|.G102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	2,927	8,800,008	3006.72		197,120		249,547		249,547	52,427						0010
.102119D EEJ EUR010/14/20|.102119D| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/14/2020	3,155	440,000	139.4442		9,416		8,670		8,670	(746)						0010
.102119V SPX ASIAN10/21/2|.102119V| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	351	1,055,000	3006.72		12,326		17,679		17,679	5,353						0010
.102119F EEJ EUR010/21/20|.102119F| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	2,678	365,000	136.3		7,556		7,943		7,943	388						0010
.A102119 SPX ASIAN10/21/2|.A102119| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	2,664	8,010,000	3006.72		222,253		389,179		389,179	166,926						0010
.102119Y SPX ASIAN10/21/2|.102119Y| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	3,241	9,745,000	3006.72		236,014		386,570		386,570	150,556						0010
.I102119 SPX EUR010/21/20|.I102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	8,035	24,159,987	3006.72		620,912		791,749		791,749	170,837						0010
.H102119 SPX EUR010/21/20|.H102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	2,830	8,510,010	3006.72		199,134		252,120		252,120	52,986						0010
.102119M EEJ EUR010/21/20|.102119M| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	3,448	470,000	136.3		12,220		13,114		13,114	894						0010
.F102119 SPX EUR010/21/20|.F102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	1,879	5,649,988	3006.72		117,520		148,191		148,191	30,671						0010
.K102119 SPX EUR010/21/20|.K102119| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	2,483	7,464,994	3006.72		209,767		269,987		269,987	60,221						0010
.102119H EEJ EUR010/21/20|.102119H| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	2,751	375,000	136.3		8,475		9,028		9,028	553						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.1021190 EEJ EUR010/21/20|.1021190| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	29,090	3,965,000	136.3		112,606		119,461		119,461	6,855						0010
.102219F MXEA EUR009/21/2|.102219F|M XEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	09/21/2020	910	1,732,576	1903.93		48,849		62,238		62,238	13,390						0010
.102219K MXEA EUR010/14/2|.102219K|M XEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/14/2020	1,193	2,256,381	1891.35		53,160		65,060		65,060	11,900						0010
.102219D MXEA ASIAN10/21/|.102219D|M XEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/21/2020	996	1,923,256	1930.98		45,856		71,531		71,531	25,675						0010
.102219J MXEA EUR010/07/2|.102219J|M XEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/07/2020	838	1,562,652	1864.74		48,939		60,080		60,080	11,140						0010
.102219A MXEA ASIAN09/28/|.102219A|M XEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	09/28/2020	902	1,704,203	1889.36		50,115		69,627		69,627	19,512						0010
.102219G MXEA EUR009/28/2|.102219G|M XEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	09/28/2020	1,763	3,330,942	1889.36		81,010		98,786		98,786	17,777						0010
.102219L MXEA EUR010/14/2|.102219L|M XEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/14/2020	606	1,146,158	1891.35		34,821		43,989		43,989	9,168						0010
.102219H MXEA EUR009/28/2|.102219H|M XEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	09/28/2020	725	1,369,786	1889.36		41,796		52,414		52,414	10,618						0010
.102219C MXEA ASIAN10/14/|.102219C|M XEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/14/2020	841	1,590,625	1891.35		50,847		72,763		72,763	21,916						0010
.102219E MXEA EUR009/21/2|.102219E|M XEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	09/21/2020	1,437	2,735,947	1903.93		62,179		76,920		76,920	14,741						0010
.102219I MXEA EUR010/07/2|.102219I|M XEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/07/2020	1,665	3,104,792	1864.74		77,756		93,197		93,197	15,442						0010
.102219B MXEA ASIAN10/07/|.102219B|M XEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2019	10/07/2020	1,110	2,069,861	1864.74		69,197		90,834		90,834	21,636						0010
.A102819 SPX ASIAN10/28/2|.A102819| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2019	10/28/2020	709	2,155,000	3039.42		53,013		88,189		88,189	35,176						0010
.B102819 SPX ASIAN10/28/2|.B102819| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2019	10/28/2020	393	1,195,000	3039.42		31,070		52,710		52,710	21,640						0010
.102819V EEJ EUR010/28/20|.102819V| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	1,882	265,000	140.81235		4,823		4,326		4,326	(497)						0010
.R102819 SPX EUR010/28/20|.R102819| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	1,893	5,754,990	3039.42		199,123		259,316		259,316	60,193						0010
.102819W SPX ASIAN10/28/2|.102819W| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2019	10/28/2020	546	1,660,000	3039.42		20,418		29,246		29,246	8,828						0010
.C102819 SPX ASIAN10/28/2|.C102819| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2019	10/28/2020	1,767	5,370,000	3039.42		144,722		249,843		249,843	105,121						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.102819Q EEJ EUR010/28/20|.102819Q| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	9,355	1,295,000	138.4257		31,598		30,552		30,552	(1,046)						0010
.P102819 SPX EUR010/28/20|.P102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	730	2,219,992	3039.42		71,262		91,844		91,844	20,582						0010
.E102819 SPX ASIAN10/28/2|.E102819| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	931	2,830,000	3039.42		87,306		164,467		164,467	77,162						0010
.102819A EEJ EUR010/14/20|.102819A| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/14/2020	5,632	770,000	136.71		15,862		16,508		16,508	646						0010
.N102819 SPX EUR010/28/20|.N102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	3,200	9,724,989	3039.42		279,108		356,069		356,069	76,962						0010
.102819Z SPX ASIAN10/28/2|.102819Z| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	2,948	8,960,000	3039.42		209,664		340,716		340,716	131,052						0010
.102819P EEJ EUR010/28/20|.102819P| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	5,517	760,000	137.7438		20,064		19,774		19,774	(290)						0010
.102819T EEJ EUR010/28/20|.102819T| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	3,434	480,000	139.7895		9,936		9,221		9,221	(715)						0010
.L102819 SPX EUR010/28/20|.L102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	9,250	28,115,000	3039.42		714,121		899,685		899,685	185,564						0010
.102819G EEJ EUR010/28/20|.102819G| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	18,221	2,485,000	136.38		56,410		59,546		59,546	3,137						0010
.Q102819 SPX EUR010/28/20|.Q102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	783	2,379,987	3039.42		79,730		103,482		103,482	23,752						0010
.102819X SPX ASIAN10/28/2|.102819X| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	1,036	3,150,000	3039.42		61,740		95,451		95,451	33,711						0010
.102819R EEJ EUR010/28/20|.102819R| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	4,286	595,000	138.83484		13,804		13,216		13,216	(588)						0010
.102819C EEJ EUR010/14/20|.102819C| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/14/2020	5,779	790,000	136.71		21,093		22,093		22,093	1,000						0010
.102819F EEJ EUR010/28/20|.102819F| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	30,503	4,160,000	136.38		90,688		95,367		95,367	4,679						0010
.102819K EEJ EUR010/28/20|.102819K| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	34,829	4,750,000	136.38		118,275		125,740		125,740	7,465						0010
.I102819 SPX EUR010/28/20|.I102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	2,104	6,395,000	3039.42		133,656		166,081		166,081	32,425						0010
.102819D EEJ EUR010/28/20|.102819D| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	5,206	710,000	136.38		13,206		13,567		13,567	361						0010
.102819M EEJ EUR010/28/20|.102819M| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	79,081	10,785,000	136.38		298,745		317,210		317,210	18,465						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.H102819 SPX EUR010/28/20|.H102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	888	2,700,008	3039.42		50,490		62,089		62,089	11,599						0010
.102819E EEJ EUR010/28/20|.102819E| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	3,006	410,000	136.38		8,200		8,494		8,494	294						0010
.102819J EEJ EUR010/28/20|.102819J| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	23,024	3,140,000	136.38		75,988		80,787		80,787	4,799						0010
.102819H EEJ EUR010/28/20|.102819H| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	8,909	1,215,000	136.38		28,553		30,247		30,247	1,694						0010
.102819B EEJ EUR010/14/20|.102819B| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/14/2020	7,205	985,000	136.71		23,148		24,380		24,380	1,232						0010
.J102819 SPX EUR010/28/20|.J102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	3,636	11,049,994	3039.42		248,625		309,114		309,114	60,489						0010
.102819N EEJ EUR010/28/20|.102819N| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	26,800	3,655,000	136.38		103,802		109,722		109,722	5,920						0010
.102819I EEJ EUR010/28/20|.102819I| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	6,966	950,000	136.38		22,705		24,057		24,057	1,352						0010
.102819L EEJ EUR010/28/20|.102819L| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	4,253	580,000	136.38		15,080		16,074		16,074	994						0010
.G102819 SPX EUR010/28/20|.G102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	880	2,674,994	3039.42		44,940		54,963		54,963	10,023						0010
.102819Y SPX ASIAN10/28/2|.102819Y| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	350	1,065,000	3039.42		23,004		36,418		36,418	13,414						0010
.102819O EEJ EUR010/28/20|.102819O| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	3,218	440,000	136.72095		13,024		13,181		13,181	157						0010
.102819S EEJ EUR010/28/20|.102819S| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	18,124	2,520,000	139.03941		57,204		54,289		54,289	(2,915)						0010
.K102819 SPX EUR010/28/20|.K102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	964	2,930,001	3039.42		70,613		88,590		88,590	17,977						0010
.O102819 SPX EUR010/28/20|.O102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	1,260	3,830,004	3039.42		114,517		146,777		146,777	32,260						0010
.F102819 SPX EUR010/28/20|.F102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	1,204	3,660,009	3039.42		44,286		53,345		53,345	9,059						0010
.M102819 SPX EUR010/28/20|.M102819| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/28/2019	10/28/2020	3,068	9,325,001	3039.42		257,370		326,569		326,569	69,199						0010
.D102819 SPX ASIAN10/28/2|.D102819| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	535	1,625,000	3039.42		47,044		84,603		84,603	37,560						0010
.102819U EEJ EUR010/28/20|.102819U| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	4,351	610,000	140.19864		12,017		10,989		10,989	(1,028)						0010

SCHEDULE DB - PART A - SECTION 1

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.110719M EEJ EUR011/09/20|.110719M| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	11,540	1,565,000	135.62		37,404		43,332		43,332	5,929						0010
.0110719 SPX EUR011/09/20|.0110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	2,755	8,500,000	3085.18		224,400		271,016		271,016	46,616						0010
.N110719 SPX EUR011/09/20|.N110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	9,604	29,630,000	3085.18		755,565		910,826		910,826	155,261						0010
.110719L EEJ EUR011/09/20|.110719L| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	11,540	1,565,000	135.62		36,778		42,554		42,554	5,776						0010
.110719J EEJ EUR011/09/20|.110719J| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	3,761	510,000	135.62		11,373		13,024		13,024	1,651						0010
.R110719 SPX EUR011/09/20|.R110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	1,736	5,355,000	3085.18		161,721		197,088		197,088	35,367						0010
.P110719 SPX EUR011/09/20|.P110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	5,680	17,525,000	3085.18		488,948		591,828		591,828	102,880						0010
.M110719 SPX EUR011/09/20|.M110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	2,972	9,170,000	3085.18		216,412		259,530		259,530	43,118						0010
.110719I EEJ EUR011/09/20|.110719I| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	42,287	5,735,000	135.62		125,023		142,972		142,972	17,949						0010
.A110719 SPX ASIAN11/09/2|.A110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	1,170	3,610,000	3085.18		71,839		102,103		102,103	30,264						0010
.110719N EEJ EUR011/09/20|.110719N| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	31,338	4,250,000	135.62		102,850		119,680		119,680	16,830						0010
.C110719 SPX ASIAN11/09/2|.C110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	3,071	9,475,000	3085.18		225,505		331,394		331,394	105,889						0010
.110719K EEJ EUR011/09/20|.110719K| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	14,600	1,980,000	135.62		44,946		51,710		51,710	6,764						0010
.110719O EEJ EUR011/09/20|.110719O| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	54,196	7,350,000	135.62		183,015		213,378		213,378	30,363						0010
.110719W EEJ EUR011/09/20|.110719W| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	2,014	280,000	139.0105		5,796		6,203		6,203	407						0010
.110719Q EEJ EUR011/09/20|.110719Q| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	96,962	13,150,000	135.62		364,255		428,344		428,344	64,089						0010
.S110719 SPX EUR011/09/20|.S110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	1,023	3,155,000	3085.18		102,222		125,300		125,300	23,078						0010
.110719B EEJ EUR010/21/20|.110719B| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	10/21/2020	12,729	1,735,000	136.3		39,905		44,974		44,974	5,069						0010
.U110719 SPX EUR011/09/20|.U110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	4,313	13,305,000	3085.18		463,014		571,741		571,741	108,727						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.L110719 SPX EUR011/09/20|.L110719| SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	4,653	14,355,000	3085.18		318,681		381,102		381,102	62,421						0010
.110719D EEJ EUR010/21/20|.110719D| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	10/21/2020	5,723	780,000	136.3		20,358		23,012		23,012	2,654						0010
.Q110719 SPX EUR011/09/20|.Q110719| SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,444	4,455,000	3085.18		128,750		156,274		156,274	27,524						0010
.H110719 SPX ASIAN11/09/2|.H110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,415	4,365,000	3085.18		134,006		218,182		218,182	84,177						0010
.110719U EEJ EUR011/09/20|.110719U| EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	6,175	850,000	137.6543		20,740		22,847		22,847	2,107						0010
.110719S EEJ EUR011/09/20|.110719S| EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	1,067	145,000	135.95905		4,292		4,880		4,880	588						0010
.J110719 SPX EUR011/09/20|.J110719| SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,407	4,340,000	3085.18		77,686		91,657		91,657	13,971						0010
.110719T EEJ EUR011/09/20|.110719T| EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	16,645	2,280,000	136.9762		60,192		67,201		67,201	7,009						0010
.110719Y EEJ EUR011/09/20|.110719Y| EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	2,751	385,000	139.95984		7,084		7,394		7,394	310						0010
.G110719 SPX ASIAN11/09/2|.G110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,368	4,220,000	3085.18		123,646		196,359		196,359	72,713						0010
.110719Z SPX ASIAN11/09/2|.110719Z| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	579	1,785,000	3085.18		23,027		30,541		30,541	7,515						0010
.F110719 SPX ASIAN11/09/2|.F110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,042	3,215,000	3085.18		86,805		133,948		133,948	47,143						0010
.110719F EEJ EUR010/21/20|.110719F| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	10/21/2020	3,776	525,000	139.026		10,868		11,207		11,207	340						0010
.110719R EEJ EUR011/09/20|.110719R| EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	32,407	4,395,000	135.62		124,818		146,204		146,204	21,386						0010
.D110719 SPX ASIAN11/09/2|.D110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	660	2,035,000	3085.18		50,672		75,959		75,959	25,288						0010
.T110719 SPX EUR011/09/20|.T110719| SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,212	3,740,000	3085.18		126,038		155,212		155,212	29,174						0010
.E110719 SPX ASIAN11/09/2|.E110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/07/2019	11/09/2020	1,794	5,535,000	3085.18		142,250		215,163		215,163	72,913						0010
.110719V EEJ EUR011/09/20|.110719V| EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	25,797	3,565,000	138.19678		81,639		88,821		88,821	7,182						0010
.110719C EEJ EUR010/21/20|.110719C| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	10/21/2020	7,043	960,000	136.3		22,752		25,611		25,611	2,859						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.110719A EEJ EUR010/21/20|.110719A| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	10/21/2020	4,182	570,000	136.3		11,058		12,132		12,132	1,074						0010
.110719H EEJ EUR011/09/20|.110719H| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	6,857	930,000	135.62		18,600		20,834		20,834	2,234						0010
.110719X EEJ EUR011/09/20|.110719X| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	7,101	990,000	139.41736		19,503		20,645		20,645	1,142						0010
.I110719 SPX EUR011/09/20|.I110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	1,891	5,835,000	3085.18		72,354		83,073		83,073	10,719						0010
.110719G EEJ EUR011/09/20|.110719G| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	8,627	1,170,000	135.62		21,645		23,949		23,949	2,304						0010
.K110719 SPX EUR011/09/20|.K110719| SPX EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	2,368	7,305,000	3085.18		151,944		181,001		181,001	29,057						0010
.110719P EEJ EUR011/09/20|.110719P| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	11/09/2020	7,079	960,000	135.62		25,152		29,471		29,471	4,319						0010
.110719E EEJ EUR010/21/20|.110719E| EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2019	10/21/2020	5,136	700,000	136.3		18,760		21,090		21,090	2,330						0010
.B110719 SPX ASIAN11/09/2|.B110719| SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	1,055	3,255,000	3085.18		71,285		103,481		103,481	32,196						0010
.W111419 SPX EUR011/16/20|.W111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	2,362	7,315,000	3096.63		366,482		469,177		469,177	102,695						0010
.Y111419 SPX EUR011/16/20|.Y111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,067	3,305,000	3096.63		186,072		245,357		245,357	59,286						0010
.Z111419 SPX EUR011/15/21|.Z111419| SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/15/2021	223	690,000	3096.63		65,136		81,603		81,603	16,467						0010
.V111419 SPX EUR011/16/20|.V111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	888	2,750,000	3096.63		121,825		152,722		152,722	30,897						0010
.111419T EEJ EUR011/15/21|.111419T| EEJ EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/15/2021	9,523	1,300,000	136.51		54,860		52,612		52,612	(2,248)						0010
.111419N EEJ EUR011/16/20|.111419N| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	24,174	3,300,000	136.51		101,640		103,520		103,520	1,880						0010
.X111419 SPX EUR011/16/20|.X111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	977	3,025,000	3096.63		160,023		206,946		206,946	46,923						0010
.H111419 SPX ASIAN11/16/2|.H111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	534	1,655,000	3096.63		50,643		78,939		78,939	28,296						0010
.F111419 SPX ASIAN11/16/2|.F111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	554	1,715,000	3096.63		46,820		70,096		70,096	23,277						0010
.I111419 SPX ASIAN11/16/2|.I111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	476	1,475,000	3096.63		47,495		76,169		76,169	28,674						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.T111419 SPX EUR011/16/20|.T111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,319	4,085,000	3096.63		127,452		153,357		153,357	25,905						0010
.J111419 SPX EUR011/16/20|.J111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	702	2,175,000	3096.63		26,753		30,302		30,302	3,550						0010
.L111419 SPX EUR011/16/20|.L111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,279	3,960,000	3096.63		81,972		96,339		96,339	14,367						0010
.G111419 SPX ASIAN11/16/2|.G111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	890	2,755,000	3096.63		81,548		125,615		125,615	44,067						0010
.R111419 SPX EUR011/16/20|.R111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	2,842	8,800,000	3096.63		245,520		293,066		293,066	47,546						0010
.111419D EEJ EUR010/28/20|.111419D| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	10/28/2020	4,385	610,000	139.1076		13,298		13,007		13,007	(291)						0010
.M111419 SPX EUR011/16/20|.M111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,251	3,875,000	3096.63		85,638		101,027		101,027	15,389						0010
.111419S EEJ EUR011/16/20|.111419S| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	6,666	935,000	140.264025		18,607		17,248		17,248	(1,359)						0010
.K111419 SPX EUR011/16/20|.K111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	861	2,665,000	3096.63		47,970		55,760		55,760	7,790						0010
.B111419 SPX ASIAN11/16/2|.B111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,117	3,460,000	3096.63		69,200		96,001		96,001	26,801						0010
.111419B EEJ EUR010/28/20|.111419B| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	10/28/2020	15,691	2,140,000	136.38		51,360		55,025		55,025	3,665						0010
.111419Q EEJ EUR011/16/20|.111419Q| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	6,588	915,000	138.898925		21,411		20,692		20,692	(719)						0010
.1114190 EEJ EUR011/16/20|.1114190| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	2,631	360,000	136.823973		10,692		10,840		10,840	148						0010
.D111419 SPX ASIAN11/16/2|.D111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	2,435	7,540,000	3096.63		180,960		260,594		260,594	79,634						0010
.0111419 SPX EUR011/16/20|.0111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,516	4,695,000	3096.63		113,150		134,089		134,089	20,940						0010
.111419F EEJ EUR011/16/20|.111419F| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	12,966	1,770,000	136.51		38,586		40,084		40,084	1,498						0010
.N111419 SPX EUR011/16/20|.N111419| SPX EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/16/2020	1,334	4,130,000	3096.63		94,990		112,177		112,177	17,187						0010
.111419H EEJ EUR011/16/20|.111419H| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	6,593	900,000	136.51		21,150		22,165		22,165	1,015						0010
.111419I EEJ EUR011/16/20|.111419I| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	9,853	1,345,000	136.51		32,146		33,708		33,708	1,562						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.P111419 SPX EUR011/16/20|.P111419| SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	6,480	20,065,000	3096.63		511,658		608,453		608,453	96,796						0010
.111419L EEJ EUR011/16/20|.111419L| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	40,620	5,545,000	136.51		154,151		162,269		162,269	8,118						0010
.Q111419 SPX EUR011/16/20|.Q111419| SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	2,913	9,020,000	3096.63		238,128		283,094		283,094	44,966						0010
.111419G EEJ EUR011/16/20|.111419G| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	5,714	780,000	136.51		17,472		18,226		18,226	754						0010
.111419J EEJ EUR011/16/20|.111419J| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	12,746	1,740,000	136.51		42,108		44,321		44,321	2,213						0010
.A111419 SPX ASIAN11/16/2|.A111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	363	1,125,000	3096.63		13,275		17,014		17,014	3,739						0010
.S111419 SPX EUR011/16/20|.S111419| SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	862	2,670,000	3096.63		77,964		93,324		93,324	15,360						0010
.111419C EEJ EUR010/28/20|.111419C| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	10/28/2020	8,762	1,195,000	136.38		31,429		33,800		33,800	2,372						0010
.C111419 SPX ASIAN11/16/2|.C111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	924	2,860,000	3096.63		63,492		90,077		90,077	26,585						0010
.111419M EEJ EUR011/16/20|.111419M| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	12,820	1,750,000	136.51		49,700		52,219		52,219	2,519						0010
.111419A EEJ EUR010/28/20|.111419A| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	10/28/2020	9,716	1,325,000	136.38		29,945		31,828		31,828	1,883						0010
.111419E EEJ EUR011/16/20|.111419E| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	5,641	770,000	136.51		14,784		14,966		14,966	182						0010
.111419K EEJ EUR011/16/20|.111419K| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	21,171	2,890,000	136.51		71,961		75,795		75,795	3,834						0010
.111419P EEJ EUR011/16/20|.111419P| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	10,987	1,515,000	137.888751		39,996		39,522		39,522	(474)						0010
.U111419 SPX EUR011/16/20|.U111419| SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	1,429	4,425,000	3096.63		152,220		185,299		185,299	33,079						0010
.E111419 SPX ASIAN11/16/2|.E111419| SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/14/2019	11/16/2020	865	2,680,000	3096.63		69,412		102,016		102,016	32,604						0010
.111419R EEJ EUR011/16/20|.111419R| EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2019	11/16/2020	15,088	2,100,000	139.185596		47,460		45,548		45,548	(1,912)						0010
.0112119 SPX EUR011/23/20|.0112119| SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI171265Z06	11/21/2019	11/23/2020	1,452	4,505,000	3103.54		131,997		155,129		155,129	23,133						0010
.112119W EEJ EUR011/23/20|.112119W| EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	4,551	640,000	140.6304		12,608		11,282		11,282	(1,326)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.112119X EEJ EUR011/23/20|.112119X| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	2,054	290,000	141.1776		5,336		4,694		4,694	(642)						0010
.112119T EEJ EUR011/23/20|.112119T| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	2,915	405,000	138.93408		9,761		9,189		9,189	(571)						0010
.P112119 SPX EUR011/23/20|.P112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	3,660	11,360,000	3103.54		343,072		405,471		405,471	62,399						0010
.R112119 SPX EUR011/23/20|.R112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,416	4,395,000	3103.54		153,386		183,710		183,710	30,325						0010
.112119R EEJ EUR011/23/20|.112119R| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	3,212	440,000	137.0052		13,200		13,008		13,008	(192)						0010
.F112119 SPX EUR011/23/20|.F112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,676	5,200,000	3103.54		66,040		71,849		71,849	5,809						0010
.112119C EEJ EUR011/09/20|.112119C| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	3,502	475,000	135.62		15,153		15,588		15,588	435						0010
.E112119 SPX ASIAN11/23/2|.E112119| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	859	2,665,000	3103.54		84,481		129,731		129,731	45,251						0010
.M112119 SPX EUR011/23/20|.M112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	5,598	17,375,000	3103.54		469,125		547,640		547,640	78,515						0010
.Q112119 SPX EUR011/23/20|.Q112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,679	5,210,000	3103.54		172,972		205,850		205,850	32,878						0010
.A112119 SPX ASIAN11/23/2|.A112119| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	1,925	5,975,000	3103.54		144,595		202,687		202,687	58,092						0010
.112119G EEJ EUR011/23/20|.112119G| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	5,190	710,000	136.8		13,206		12,932		12,932	(274)						0010
.C112119 SPX ASIAN11/23/2|.C112119| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	1,759	5,460,000	3103.54		153,426		224,004		224,004	70,578						0010
.112119P EEJ EUR011/23/20|.112119P| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	46,711	6,390,000	136.8		177,003		180,962		180,962	3,959						0010
.112119A EEJ EUR011/09/20|.112119A| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	2,876	390,000	135.62		9,048		9,149		9,149	101						0010
.112119V EEJ EUR011/23/20|.112119V| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	2,817	395,000	140.22		8,177		7,415		7,415	(762)						0010
.112119M EEJ EUR011/23/20|.112119M| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	20,943	2,865,000	136.8		69,333		70,685		70,685	1,352						0010
.112119H EEJ EUR011/23/20|.112119H| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	3,765	515,000	136.8		10,094		9,968		9,968	(126)						0010
.112119L EEJ EUR011/23/20|.112119L| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	16,996	2,325,000	136.8		55,568		56,443		56,443	875						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.112119E EEJ EUR011/16/20|.112119E| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/16/2020	7,325	1,000,000	136.51		25,900		26,227		26,227	327						0010
.D112119 SPX ASIAN11/23/2|.D112119| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/21/2019	11/23/2020	1,181	3,665,000	3103.54		110,683		166,275		166,275	55,592						0010
.K112119 SPX EUR011/23/20|.K112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,348	4,185,000	3103.54		102,951		119,187		119,187	16,236						0010
.B112119 SPX ASIAN11/23/2|.B112119| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/21/2019	11/23/2020	1,519	4,715,000	3103.54		121,647		173,389		173,389	51,742						0010
.112119N EEJ EUR011/23/20|.112119N| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	31,031	4,245,000	136.8		105,701		107,820		107,820	2,119						0010
.112119F EEJ EUR011/09/20|.112119F| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	2,135	295,000	138.19678		7,788		7,350		7,350	(438)						0010
.112119I EEJ EUR011/23/20|.112119I| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	13,048	1,785,000	136.8		38,913		39,177		39,177	264						0010
.I112119 SPX EUR011/23/20|.I112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,297	4,025,000	3103.54		90,160		103,451		103,451	13,291						0010
.112119Y SPX ASIAN11/23/2|.112119Y| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/21/2019	11/23/2020	441	1,370,000	3103.54		17,399		22,129		22,129	4,730						0010
.H112119 SPX EUR011/23/20|.H112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,584	4,915,000	3103.54		103,707		118,482		118,482	14,776						0010
.L112119 SPX EUR011/23/20|.L112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	7,527	23,360,000	3103.54		605,024		703,127		703,127	98,103						0010
.112119O EEJ EUR011/23/20|.112119O| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	3,728	510,000	136.8		13,311		13,627		13,627	316						0010
.112119K EEJ EUR011/23/20|.112119K| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	5,738	785,000	136.8		18,448		18,729		18,729	282						0010
.J112119 SPX EUR011/23/20|.J112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,186	3,680,000	3103.54		85,744		99,018		99,018	13,274						0010
.112119Q EEJ EUR011/23/20|.112119Q| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11,440	1,565,000	136.8		44,446		45,244		45,244	798						0010
.112119B EEJ EUR011/09/20|.112119B| EEJ EUR0 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	15,190	2,060,000	135.62		56,444		58,161		58,161	1,717						0010
.112119D EEJ EUR011/16/20|.112119D| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/16/2020	14,614	1,995,000	136.51		50,274		50,816		50,816	542						0010
.112119U EEJ EUR011/23/20|.112119U| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	17,533	2,445,000	139.45392		55,502		51,449		51,449	(4,052)						0010
.112119Z SPX ASIAN11/23/2|.112119Z| SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/21/2019	11/23/2020	1,284	3,985,000	3103.54		83,685		113,953		113,953	30,268						0010

SCHEDULE DB - PART A - SECTION 1

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.G112119 SPX EUR011/23/20|.G112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	599	1,860,000	3103.54		33,852		38,084		38,084	4,232						0010
.N112119 SPX EUR011/23/20|.N112119| SPX EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,995	6,190,000	3103.54		174,558		204,930		204,930	30,372						0010
.112119J EEJ EUR011/23/20|.112119J| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	10,307	1,410,000	136.8		31,866		32,201		32,201	335						0010
.112119S EEJ EUR011/23/20|.112119S| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	9,082	1,255,000	138.18168		33,007		31,661		31,661	(1,346)						0010
.112519H MXEA EUR010/28/2|.112519H|M XEA EUR0 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/28/2020	803	1,563,031	1946.49		48,999		55,955		55,955	6,956						0010
.112519J MXEA EUR011/09/2|.112519J|M XEA EUR0 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	1,906	3,776,853	1981.56		86,399		97,041		97,041	10,642						0010
.112519L MXEA EUR011/16/2|.112519L|M XEA EUR0 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/16/2020	1,871	3,670,004	1961.52		85,879		93,878		93,878	7,999						0010
.112519G MXEA EUR010/28/2|.112519G|M XEA EUR0 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/28/2020	1,983	3,859,890	1946.49		94,113		103,503		103,503	9,390						0010
.112519I MXEA EUR011/09/2|.112519I|M XEA EUR0 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	866	1,716,031	1981.56		33,965		37,224		37,224	3,260						0010
.112519C MXEA ASIAN11/16/|.112519C|M XEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/16/2020	1,226	2,404,824	1961.52		58,676		79,700		79,700	21,024						0010
.112519D MXEA ASIAN11/23/|.112519D|M XEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/23/2020	1,251	2,455,763	1963.04		59,510		79,648		79,648	20,138						0010
.112519M MXEA EUR011/16/2|.112519M|M XEA EUR0 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/16/2020	817	1,602,562	1961.52		44,355		49,712		49,712	5,357						0010
.112519A MXEA ASIAN10/28/|.112519A|M XEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/28/2020	717	1,395,633	1946.49		38,123		51,274		51,274	13,151						0010
.112519E MXEA EUR010/21/2|.112519E|M XEA EUR0 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/21/2020	1,934	3,734,515	1930.98		96,932		106,190		106,190	9,258						0010
.112519K MXEA EUR011/09/2|.112519K|M XEA EUR0 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	816	1,616,953	1981.56		44,880		52,194		52,194	7,314						0010
.112519B MXEA ASIAN11/09/|.112519B|M XEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	1,256	2,488,839	1981.56		49,800		69,406		69,406	19,606						0010
.112519F MXEA EUR010/21/2|.112519F|M XEA EUR0 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/21/2020	839	1,620,092	1930.98		53,377		60,634		60,634	7,256						0010
.112919W SPX ASIAN11/30/2|.112919W| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	1,337	4,200,000	3140.98		104,668		137,041		137,041	32,372						0010
.112919X SPX ASIAN11/30/2|.112919X| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	2,054	6,450,000	3140.98		165,068		216,999		216,999	51,930						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.112919N EEJ EUR011/30/20|.112919N| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	2,103	290,000	137.88385		8,555		7,633		7,633	(922)						0010
.112919I EEJ EUR011/30/20|.112919I| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11,778	1,620,000	137.54		38,556		36,066		36,066	(2,490)						0010
.112919J EEJ EUR011/30/20|.112919J| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	6,580	905,000	137.54		21,901		20,466		20,466	(1,435)						0010
.112919F EEJ EUR011/30/20|.112919F| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	6,216	855,000	137.54		16,673		15,181		15,181	(1,492)						0010
.112919O EEJ EUR011/30/20|.112919O| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	15,477	2,150,000	138.9154		56,545		49,043		49,043	(7,502)						0010
.112919Z SPX ASIAN11/30/2|.112919Z| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	947	2,975,000	3140.98		89,553		121,915		121,915	32,362						0010
.112919L EEJ EUR011/30/20|.112919L| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	51,985	7,150,000	137.54		198,055		184,555		184,555	(13,500)						0010
.112919P EEJ EUR011/30/20|.112919P| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	12,147	1,700,000	139.94695		39,610		33,385		33,385	(6,225)						0010
.112919K EEJ EUR011/30/20|.112919K| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	23,339	3,210,000	137.54		79,929		74,852		74,852	(5,077)						0010
.112919D EEJ EUR011/16/20|.112919D| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	15,164	2,070,000	136.51		64,170		60,845		60,845	(3,325)						0010
.112919V SPX ASIAN11/30/2|.112919V| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	538	1,690,000	3140.98		39,392		51,161		51,161	11,769						0010
.112919Y SPX ASIAN11/30/2|.112919Y| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	1,320	4,145,000	3140.98		115,670		153,818		153,818	38,148						0010
.112919U SPX ASIAN11/30/2|.112919U| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	805	2,530,000	3140.98		53,163		67,788		67,788	14,625						0010
.112919M EEJ EUR011/30/20|.112919M| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11,306	1,555,000	137.54		44,007		40,901		40,901	(3,105)						0010
.112919Q EEJ EUR011/30/20|.112919Q| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11,202	1,570,000	140.15326		35,796		29,898		29,898	(5,898)						0010
.112919T SPX ASIAN11/30/2|.112919T| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	409	1,285,000	3140.98		15,690		18,898		18,898	3,208						0010
.112919B EEJ EUR011/16/20|.112919B| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	10,988	1,500,000	136.51		39,300		37,311		37,311	(1,989)						0010
.112919H EEJ EUR011/30/20|.112919H| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	30,209	4,155,000	137.54		97,227		90,959		90,959	(6,268)						0010
.112919A EEJ EUR011/16/20|.112919A| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	6,849	935,000	136.51		21,786		20,410		20,410	(1,376)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.112919S EEJ EUR011/30/20|.112919S| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	3,393	480,000	141.45989		9,312		7,475		7,475	(1,837)						0010
.112919C EEJ EUR011/16/20|.112919C| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	4,762	650,000	136.51		19,110		18,210		18,210	(900)						0010
.112919R EEJ EUR011/30/20|.112919R| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	3,227	455,000	140.9785		9,373		7,641		7,641	(1,732)						0010
.112919G EEJ EUR011/30/20|.112919G| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	19,958	2,745,000	137.54		60,116		55,613		55,613	(4,502)						0010
.112919E EEJ EUR011/16/20|.112919E| EEJ EUR0 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	3,320	460,000	138.55765		12,558		10,925		10,925	(1,633)						0010
.A112919 SPX ASIAN11/30/2|.A112919| SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	735	2,310,000	3140.98		72,021		99,260		99,260	27,239						0010
.G112919 SPX EUR011/30/20|.G112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	4,444	13,960,000	3140.98		370,219		414,694		414,694	44,475						0010
.B112919 SPX EUR011/30/20|.B112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	786	2,470,000	3140.98		30,134		33,344		33,344	3,210						0010
.J112919 SPX EUR011/30/20|.J112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	3,195	10,035,000	3140.98		302,957		341,135		341,135	38,178						0010
.E112919 SPX EUR011/30/20|.E112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	721	2,265,000	3140.98		55,266		61,822		61,822	6,556						0010
.F112919 SPX EUR011/30/20|.F112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	4,433	13,925,000	3140.98		358,012		401,422		401,422	43,410						0010
.I112919 SPX EUR011/30/20|.I112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	6,535	20,525,000	3140.98		583,526		654,712		654,712	71,186						0010
.H112919 SPX EUR011/30/20|.H112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	3,785	11,890,000	3140.98		321,506		360,110		360,110	38,605						0010
.C112919 SPX EUR011/30/20|.C112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	1,078	3,385,000	3140.98		68,648		76,652		76,652	8,004						0010
.D112919 SPX EUR011/30/20|.D112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	1,827	5,740,000	3140.98		128,519		143,959		143,959	15,441						0010
.K112919 SPX EUR011/30/20|.K112919| SPX EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	1,536	4,825,000	3140.98		164,533		185,736		185,736	21,204						0010
.P120919 SPX EUR012/07/20|.P120919| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	1,542	4,835,000	3135.96		160,039		182,062		182,062	22,023						0010
.O120919 SPX EUR012/07/20|.O120919| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	3,036	9,520,000	3135.96		286,552		325,363		325,363	38,811						0010
.120919B EEJ EUR011/23/20|.120919B| EEJ EUR0 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	14,693	2,010,000	136.8		50,853		49,590		49,590	(1,263)						0010

SCHEDULE DB - PART A - SECTION 1

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.120919C EEJ EUR011/23/20|.120919C| EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	10,965	1,500,000	136.8		42,150		41,371		41,371	(779)						0010
.120919H EEJ EUR012/07/20|.120919H| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	43,150	5,915,000	137.08		138,411		137,096		137,096	(1,315)						0010
.F120919 SPX EUR012/07/20|.F120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	1,342	4,210,000	3135.96		51,783		56,899		56,899	5,116						0010
.120919J EEJ EUR012/07/20|.120919J| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12,365	1,695,000	137.08		41,019		40,631		40,631	(388)						0010
.H120919 SPX EUR012/07/20|.H120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	1,382	4,335,000	3135.96		92,769		103,704		103,704	10,935						0010
.120919F EEJ EUR012/07/20|.120919F| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	6,967	955,000	137.08		19,196		18,565		18,565	(630)						0010
.M120919 SPX EUR012/07/20|.M120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	6,476	20,310,000	3135.96		572,742		646,534		646,534	73,792						0010
.120919Z SPX ASIAN12/07/2|.120919Z| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/09/2019	12/07/2020	952	2,985,000	3135.96		75,521		97,116		97,116	21,595						0010
.120919D EEJ EUR011/23/20|.120919D| EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	3,576	500,000	139.8096		11,350		9,983		9,983	(1,368)						0010
.Q120919 SPX EUR012/07/20|.Q120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	2,125	6,665,000	3135.96		233,942		267,004		267,004	33,063						0010
.120919S EEJ EUR012/07/20|.120919S| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	4,092	575,000	140.507		11,845		10,549		10,549	(1,296)						0010
.E120919 SPX ASIAN12/07/2|.E120919| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/09/2019	12/07/2020	1,102	3,455,000	3135.96		113,324		153,974		153,974	40,650						0010
.120919N EEJ EUR012/07/20|.120919N| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	1,929	265,000	137.35416		7,871		7,572		7,572	(299)						0010
.J120919 SPX EUR012/07/20|.J120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	797	2,500,000	3135.96		61,000		68,421		68,421	7,421						0010
.120919U EEJ EQFWD12/07/2|.120919U| EEJ EQFWD 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	14,615	2,000,000	136.85		20,000		60,899		60,899	40,899						0010
.120919Q EEJ EUR012/07/20|.120919Q| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	37,963	5,295,000	139.4789		123,374		112,995		112,995	(10,379)						0010
.120919X SPX ASIAN12/07/2|.120919X| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	12/09/2019	12/07/2020	885	2,775,000	3135.96		58,275		72,902		72,902	14,627						0010
.120919T EEJ EUR012/07/20|.120919T| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	5,674	800,000	140.98678		15,520		13,646		13,646	(1,874)						0010
.120919L EEJ EUR012/07/20|.120919L| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	78,604	10,775,000	137.08		298,468		296,838		296,838	(1,630)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.K120919 SPX EUR012/07/20|.K120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	4,624	14,500,000	3135.96		372,650		420,097		420,097	47,447						0010
.B120919 SPX ASIAN12/07/2|.B120919| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	394	1,235,000	3135.96		34,086		44,442		44,442	10,356						0010
.I120919 SPX EUR012/07/20|.I120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	1,228	3,850,000	3135.96		87,780		98,429		98,429	10,649						0010
.120919W SPX ASIAN12/07/2|.120919W| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	394	1,235,000	3135.96		15,067		17,866		17,866	2,799						0010
.120919K EEJ EUR012/07/20|.120919K| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	52,597	7,210,000	137.08		178,808		177,953		177,953	(855)						0010
.1209190 EEJ EUR012/07/20|.1209190| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	16,179	2,240,000	138.4508		58,912		55,241		55,241	(3,671)						0010
.L120919 SPX EUR012/07/20|.L120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	7,259	22,765,000	3135.96		607,826		686,299		686,299	78,474						0010
.120919M EEJ EUR012/07/20|.120919M| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	18,420	2,525,000	137.08		71,458		70,990		70,990	(468)						0010
.120919Y SPX ASIAN12/07/2|.120919Y| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	644	2,020,000	3135.96		47,066		59,533		59,533	12,467						0010
.D120919 SPX ASIAN12/07/2|.D120919| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	982	3,080,000	3135.96		95,480		127,700		127,700	32,220						0010
.A120919 SPX ASIAN12/07/2|.A120919| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	1,899	5,955,000	3135.96		156,021		201,689		201,689	45,668						0010
.120919I EEJ EUR012/07/20|.120919I| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	20,280	2,780,000	137.08		66,164		65,567		65,567	(597)						0010
.G120919 SPX EUR012/07/20|.G120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	604	1,895,000	3135.96		37,711		41,953		41,953	4,242						0010
.120919E EEJ EUR012/07/20|.120919E| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	6,821	935,000	137.08		17,391		16,564		16,564	(827)						0010
.120919R EEJ EUR012/07/20|.120919R| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	14,590	2,040,000	139.8216		45,696		41,424		41,424	(4,272)						0010
.C120919 SPX ASIAN12/07/2|.C120919| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	1,183	3,710,000	3135.96		106,477		139,606		139,606	33,129						0010
.120919P EEJ EUR012/07/20|.120919P| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	3,378	470,000	139.1362		11,374		10,533		10,533	(841)						0010
.120919G EEJ EUR012/07/20|.120919G| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	20,025	2,745,000	137.08		60,390		59,185		59,185	(1,205)						0010
.120919A EEJ EUR011/23/20|.120919A| EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	16,009	2,190,000	136.8		52,122		50,516		50,516	(1,606)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.N120919 SPX EUR012/07/20|.N120919| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	1,865	5,850,000	3135.96		170,235		192,943		192,943	22,708						0010
.Q121619 SPX EUR012/14/20|.Q121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	1,916	6,115,000	3191.45		267,336		287,377		287,377	20,041						0010
.1216190 EEJ EUR012/14/20|.1216190| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	4,161	575,000	138.2		17,653		14,685		14,685	(2,967)						0010
.121619V EEJ EUR012/14/21|.121619V| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2021	3,256	450,000	138.2		18,945		15,622		15,622	(3,323)						0010
.R121619 SPX EUR012/14/20|.R121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	3,064	9,780,000	3191.45		478,721		524,285		524,285	45,564						0010
.C121619 SPX ASIAN12/14/2|.C121619| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	555	1,770,000	3191.45		50,445		59,584		59,584	9,139						0010
.D121619 SPX ASIAN12/14/2|.D121619| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	586	1,870,000	3191.45		55,165		65,439		65,439	10,274						0010
.121619B EEJ EUR011/30/20|.121619B| EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	13,342	1,835,000	137.54		47,710		41,396		41,396	(6,314)						0010
.Q121619 SPX EUR012/14/20|.Q121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	2,402	7,665,000	3191.45		228,118		242,604		242,604	14,486						0010
.M121619 SPX EUR012/14/20|.M121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	4,463	14,245,000	3191.45		396,681		420,957		420,957	24,277						0010
.121619W SPX ASIAN12/14/2|.121619W| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	381	1,215,000	3191.45		13,851		15,343		15,343	1,492						0010
.N121619 SPX EUR012/14/20|.N121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	1,788	5,705,000	3191.45		164,236		174,474		174,474	10,239						0010
.L121619 SPX EUR012/14/20|.L121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	4,456	14,220,000	3191.45		378,920		401,658		401,658	22,738						0010
.A121619 SPX ASIAN12/14/2|.A121619| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	1,714	5,470,000	3191.45		134,015		156,421		156,421	22,406						0010
.121619Z SPX ASIAN12/14/2|.121619Z| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	1,214	3,875,000	3191.45		91,838		106,931		106,931	15,094						0010
.J121619 SPX EUR012/14/20|.J121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	3,898	12,440,000	3191.45		316,262		334,930		334,930	18,668						0010
.H121619 SPX EUR012/14/20|.H121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	1,288	4,110,000	3191.45		90,132		95,242		95,242	5,109						0010
.E121619 SPX ASIAN12/14/2|.E121619| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	534	1,705,000	3191.45		52,173		62,282		62,282	10,109						0010
.121619E EEJ EUR012/14/20|.121619E| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	5,608	775,000	138.2		14,415		12,104		12,104	(2,311)						0010

SCHEDULE DB - PART A - SECTION 1

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.121619C EEJ EUR011/30/20|.121619C| EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	8,616	1,185,000	137.54		35,195		30,408		30,408	(4,786)						0010
.121619R EEJ EUR012/14/20|.121619R| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	5,748	805,000	140.03806		20,125		15,891		15,891	(4,234)						0010
.121619X SPX ASIAN12/14/2|.121619X| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	754	2,405,000	3191.45		48,341		55,840		55,840	7,500						0010
.121619A EEJ EUR011/30/20|.121619A| EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	6,325	870,000	137.54		21,054		18,163		18,163	(2,891)						0010
.121619K EEJ EUR012/14/20|.121619K| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	22,938	3,170,000	138.2		78,933		68,425		68,425	(10,508)						0010
.121619P EEJ EUR012/14/20|.121619P| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	2,419	335,000	138.4764		9,983		8,241		8,241	(1,742)						0010
.121619I EEJ EUR012/14/20|.121619I| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	27,533	3,805,000	138.2		89,418		77,471		77,471	(11,946)						0010
.121619N EEJ EUR012/14/20|.121619N| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	14,363	1,985,000	138.2		56,771		48,606		48,606	(8,165)						0010
.121619Q EEJ EUR012/14/20|.121619Q| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	17,017	2,375,000	139.56818		62,700		50,170		50,170	(12,530)						0010
.121619L EEJ EUR012/14/20|.121619L| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	23,625	3,265,000	138.2		83,258		72,283		72,283	(10,975)						0010
.F121619 SPX EUR012/14/20|.F121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	1,194	3,810,000	3191.45		46,204		48,279		48,279	2,075						0010
.121619T EEJ EUR012/14/20|.121619T| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	9,436	1,330,000	140.95018		29,925		22,929		22,929	(6,996)						0010
.121619H EEJ EUR012/14/20|.121619H| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	6,585	910,000	138.2		20,657		17,828		17,828	(2,829)						0010
.121619M EEJ EUR012/14/20|.121619M| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	51,447	7,110,000	138.2		196,947		170,020		170,020	(26,927)						0010
.121619J EEJ EUR012/14/20|.121619J| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	28,003	3,870,000	138.2		93,654		81,251		81,251	(12,403)						0010
.I121619 SPX EUR012/14/20|.I121619| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	1,374	4,385,000	3191.45		103,578		109,558		109,558	5,980						0010
.121619G EEJ EUR012/14/20|.121619G| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	9,588	1,325,000	138.2		29,548		25,382		25,382	(4,166)						0010
.121619F EEJ EUR012/14/20|.121619F| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	6,114	845,000	138.2		17,238		14,714		14,714	(2,524)						0010
.121619U EEJ EUR012/14/20|.121619U| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	7,435	1,055,000	141.90376		21,206		15,701		15,701	(5,505)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.G121619 SPX EUR012/14/20|.G121619| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	1,286	4,105,000	3191.45		83,594		88,204		88,204	4,610						0010
.K121619 SPX EUR012/14/20|.K121619| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	3,805	12,145,000	3191.45		317,713		336,647		336,647	18,933						0010
.P121619 SPX EUR012/14/20|.P121619| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	746	2,380,000	3191.45		76,388		81,482		81,482	5,094						0010
.121619Y SPX ASIAN12/14/2|.121619Y| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	796	2,540,000	3191.45		56,896		66,060		66,060	9,164						0010
.121619S EEJ EUR012/14/20|.121619S| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	22,326	3,140,000	140.64614		73,162		56,664		56,664	(16,498)						0010
.B121619 SPX ASIAN12/14/2|.B121619| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2019	12/14/2020	1,833	5,850,000	3191.45		155,025		182,874		182,874	27,849						0010
.121619D EEJ EUR011/30/20|.121619D| EEJ EUR0 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	5,320	745,000	140.043228		18,625		14,423		14,423	(4,203)						0010
.122319D EEJ EUR012/07/20|.122319D| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/07/2020	4,924	675,000	137.08		19,575		17,023		17,023	(2,552)						0010
.122319Q EEJ EUR012/21/20|.122319Q| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	2,126	295,000	138.728343		8,791		7,066		7,066	(1,725)						0010
.I122319 SPX EUR012/21/20|.I122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	1,438	4,635,000	3224.01		99,189		99,208		99,208	19						0010
.J122319 SPX EUR012/21/20|.J122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	1,270	4,095,000	3224.01		92,957		93,009		93,009	53						0010
.M122319 SPX EUR012/21/20|.M122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	6,019	19,405,000	3224.01		520,054		520,498		520,498	444						0010
.122319L EEJ EUR012/21/20|.122319L| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	68,817	9,525,000	138.41		231,458		195,607		195,607	(35,851)						0010
.N122319 SPX EUR012/21/20|.N122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	4,417	14,240,000	3224.01		398,720		400,114		400,114	1,394						0010
.122319I EEJ EUR012/21/20|.122319I| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	8,959	1,240,000	138.41		25,420		21,122		21,122	(4,298)						0010
.122319C EEJ EUR012/07/20|.122319C| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/07/2020	14,116	1,935,000	137.08		53,213		46,384		46,384	(6,829)						0010
.122319V EEJ EUR012/21/20|.122319V| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	3,348	475,000	141.87025		9,880		7,199		7,199	(2,681)						0010
.122319M EEJ EUR012/21/20|.122319M| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	26,660	3,690,000	138.41		92,250		77,910		77,910	(14,340)						0010
.122319P EEJ EUR012/21/20|.122319P| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	11,235	1,555,000	138.41		44,629		37,244		37,244	(7,384)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.122319X SPX ASIAN12/21/2|.122319X| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	279	900,000	3224.01		10,440		10,459		10,459	19						0010
.D122319 SPX ASIAN12/21/2|.D122319| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	1,844	5,945,000	3224.01		159,326		161,402		161,402	2,076						0010
.L122319 SPX EUR012/21/20|.L122319| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	4,496	14,495,000	3224.01		381,219		381,591		381,591	372						0010
.122319A EEJ EUR011/30/20|.122319A| EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	11/30/2020	2,908	400,000	137.54		10,160		8,757		8,757	(1,403)						0010
.122319K EEJ EUR012/21/20|.122319K| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	11,993	1,660,000	138.41		39,176		33,014		33,014	(6,162)						0010
.122319R EEJ EUR012/21/20|.122319R| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	17,669	2,470,000	139.7941		65,455		50,991		50,991	(14,464)						0010
.122319Z SPX ASIAN12/21/2|.122319Z| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	746	2,405,000	3224.01		54,834		55,818		55,818	984						0010
.122319E EEJ EUR012/07/20|.122319E| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/07/2020	5,362	735,000	137.08		23,300		20,210		20,210	(3,089)						0010
.G122319 SPX EUR012/21/20|.G122319| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	944	3,045,000	3224.01		37,758		37,391		37,391	(367)						0010
.0122319 SPX EUR012/21/20|.0122319| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	1,931	6,225,000	3224.01		179,903		180,324		180,324	421						0010
.122319T EEJ EUR012/21/20|.122319T| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	15,696	2,205,000	140.48615		54,023		41,182		41,182	(12,840)						0010
.122319O EEJ EUR012/21/20|.122319O| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	61,231	8,475,000	138.41		236,453		198,286		198,286	(38,167)						0010
.122319U EEJ EUR012/21/20|.122319U| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12,932	1,825,000	141.122836		41,428		31,007		31,007	(10,421)						0010
.A122319 SPX ASIAN12/21/2|.A122319| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	723	2,330,000	3224.01		55,920		57,102		57,102	1,182						0010
.122319G EEJ EUR012/14/20|.122319G| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/14/2020	7,236	1,000,000	138.2		25,500		21,585		21,585	(3,915)						0010
.B122319 SPX ASIAN12/21/2|.B122319| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	2,241	7,225,000	3224.01		179,180		182,559		182,559	3,379						0010
.E122319 SPX ASIAN12/21/2|.E122319| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	1,084	3,495,000	3224.01		101,355		102,158		102,158	803						0010
.122319H EEJ EUR012/21/20|.122319H| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	7,297	1,010,000	138.41		18,988		15,594		15,594	(3,394)						0010
.F122319 SPX ASIAN12/21/2|.F122319| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	900	2,900,000	3224.01		87,580		88,170		88,170	590						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.122319N EEJ EUR012/21/20|.122319N| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	54,331	7,520,000	138.41		192,512		162,779		162,779	(29,733)						0010
.122319F EEJ EUR012/14/20|.122319F| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/14/2020	7,236	1,000,000	138.2		24,700		20,995		20,995	(3,705)						0010
.Q122319 SPX EUR012/21/20|.Q122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	444	1,430,000	3224.01		44,616		44,646		44,646	30						0010
.122319S EEJ EUR012/21/20|.122319S| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	5,204	730,000	140.264694		18,323		14,082		14,082	(4,241)						0010
.122319J EEJ EUR012/21/20|.122319J| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	21,675	3,000,000	138.41		67,200		56,310		56,310	(10,890)						0010
.C122319 SPX ASIAN12/21/2|.C122319| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	375	1,210,000	3224.01		31,097		31,591		31,591	494						0010
.122319B EEJ EUR012/07/20|.122319B| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/07/2020	6,237	855,000	137.08		22,059		19,142		19,142	(2,917)						0010
.122319W EEJ EUR012/21/20|.122319W| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	3,689	525,000	142.299321		10,343		7,440		7,440	(2,902)						0010
.122319Y SPX ASIAN12/21/2|.122319Y| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	862	2,780,000	3224.01		56,712		57,578		57,578	866						0010
.H122319 SPX EUR012/21/20|.H122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	475	1,530,000	3224.01		29,988		29,980		29,980	(8)						0010
.P122319 SPX EUR012/21/20|.P122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	5,330	17,185,000	3224.01		515,550		517,424		517,424	1,874						0010
.K122319 SPX EUR012/21/20|.K122319| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	5,875	18,940,000	3224.01		484,864		484,416		484,416	(448)						0010
.122719E MXEA EUR011/23/2|.122719E|M XEA EUR0 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	11/23/2020	1,762	3,458,876	1963.04		96,734		88,596		88,596	(8,138)						0010
.122719H MXEA EUR011/30/2|.122719H|M XEA EUR0 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	11/30/2020	1,008	1,990,266	1974.47		64,331		59,181		59,181	(5,149)						0010
.122719K MXEA EUR012/14/2|.122719K|M XEA EUR0 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/14/2020	1,450	2,947,067	2032.46		69,368		61,698		61,698	(7,670)						0010
.122719B MXEA ASIAN12/07/|.122719B|M XEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/07/2020	1,372	2,721,966	1983.94		86,765		80,475		80,475	(6,290)						0010
.122719C MXEA ASIAN12/14/|.122719C|M XEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/14/2020	1,126	2,288,550	2032.46		50,377		45,929		45,929	(4,448)						0010
.122719I MXEA EUR012/07/2|.122719I|M XEA EUR0 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/07/2020	1,189	2,358,905	1983.94		62,767		56,856		56,856	(5,911)						0010
.122719F MXEA EUR011/23/2|.122719F|M XEA EUR0 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	11/23/2020	920	1,805,997	1963.04		61,530		56,957		56,957	(4,573)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.122719L MXEA EUR012/14/2|.122719L|M XEA EUR0 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/14/2020	1,410	2,865,769	2032.46		75,590		67,958		67,958	(7,632)						0010
.122719G MXEA EUR011/30/2|.122719G|M XEA EUR0 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	11/30/2020	1,495	2,951,833	1974.47		80,954		73,781		73,781	(7,174)						0010
.122719J MXEA EUR012/07/2|.122719J|M XEA EUR0 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/07/2020	1,547	3,069,155	1983.94		93,779		85,703		85,703	(8,076)						0010
.122719A MXEA ASIAN11/30/|.122719A|M XEA ASIAN 11/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	11/30/2020	900	1,777,023	1974.47		58,716		55,093		55,093	(3,623)						0010
.122719D MXEA ASIAN12/21/|.122719D|M XEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/27/2019	12/21/2020	1,411	2,860,619	2027.37		70,141		64,121		64,121	(6,019)						0010
.123019W EEJ EUR012/28/20|.123019W| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	4,522	640,000	141.525		14,272		14,272		10,315							0010
.123019D EEJ EUR012/14/20|.123019D| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	2,894	400,000	138.2		10,440		10,440		8,805							0010
.0123019 SPX EUR012/28/20|.0123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	3,500	11,275,000	3221.29		367,385		367,385		370,030							0010
.K123019 SPX EUR012/28/20|.K123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	6,893	22,205,000	3221.29		571,912		571,912		573,479							0010
.123019V EEJ EUR012/28/20|.123019V| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	4,493	635,000	141.316875		14,478		14,478		10,561							0010
.123019C EEJ EUR012/14/20|.123019C| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	8,430	1,165,000	138.2		29,009		29,009		24,462							0010
.123019K EEJ EUR012/28/20|.123019K| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	6,667	925,000	138.75		21,645		21,645		17,693							0010
.L123019 SPX EUR012/28/20|.L123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	4,338	13,975,000	3221.29		374,991		374,991		376,380							0010
.123019F EEJ EUR012/14/20|.123019F| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	2,569	355,000	138.2		10,402		10,402		8,691							0010
.123019E EEJ EUR012/14/20|.123019E| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	2,786	385,000	138.2		10,934		10,934		9,193							0010
.123019G EEJ EUR012/21/20|.123019G| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/21/2020	3,663	515,000	140.610719		12,463		12,463		9,445							0010
.I123019 SPX EUR012/28/20|.I123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	661	2,130,000	3221.29		47,441		47,441		47,427							0010
.123019B EEJ EUR012/14/20|.123019B| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	11,722	1,620,000	138.2		39,204		39,204		32,987							0010
.123019R EEJ EUR012/28/20|.123019R| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	1,582	220,000	139.0275		6,512		6,512		5,084							0010

SCHEDULE DB - PART A - SECTION 1

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.123019J EEJ EUR012/28/20|.123019J| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	14,559	2,020,000	138.75		44,844		44,844		36,575							0010
.B123019 SPX ASIAN12/28/2|.B123019| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	843	2,715,000	3221.29		65,432		65,432		66,908							0010
.123019P EEJ EUR012/28/20|.123019P| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	46,162	6,405,000	138.75		176,778		176,778		143,992							0010
.N123019 SPX EUR012/28/20|.N123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	2,969	9,565,000	3221.29		285,219		285,219		287,834							0010
.123019L EEJ EUR012/28/20|.123019L| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	44,036	6,110,000	138.75		147,251		147,251		120,643							0010
.E123019 SPX ASIAN12/28/2|.E123019| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	1,197	3,855,000	3221.29		106,784		106,784		108,675							0010
.123019H EEJ EUR012/28/20|.123019H| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	2,559	355,000	138.75		6,639		6,639		5,288							0010
.D123019 SPX ASIAN12/28/2|.D123019| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	664	2,140,000	3221.29		57,566		57,566		58,749							0010
.123019N EEJ EUR012/28/20|.123019N| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	26,414	3,665,000	138.75		93,091		93,091		76,174							0010
.123019Y SPX ASIAN12/28/2|.123019Y| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	296	955,000	3221.29		11,365		11,365		11,233							0010
.123019A EEJ EUR012/14/20|.123019A| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	5,029	695,000	138.2		15,151		15,151		12,630							0010
.123019I EEJ EUR012/28/20|.123019I| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	5,622	780,000	138.75		16,068		16,068		12,982							0010
.123019T EEJ EUR012/28/20|.123019T| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	3,484	490,000	140.623125		12,152		12,152		9,033							0010
.G123019 SPX EUR012/28/20|.G123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	860	2,770,000	3221.29		34,390		34,390		33,586							0010
.H123019 SPX EUR012/28/20|.H123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	1,119	3,605,000	3221.29		75,236		75,236		75,105							0010
.C123019 SPX ASIAN12/28/2|.C123019| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	1,375	4,430,000	3221.29		112,079		112,079		114,767							0010
.J123019 SPX EUR012/28/20|.J123019| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	942	3,035,000	3221.29		71,635		71,635		71,699							0010
.123019X EEJ EUR012/28/20|.123019X| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	2,561	365,000	142.49625		7,227		7,227		5,063							0010
.123019M EEJ EUR012/28/20|.123019M| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	58,198	8,075,000	138.75		200,260		200,260		163,887							0010

SCHEDULE DB - PART A - SECTION 1

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.123019U EEJ EUR012/28/20|.123019U| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	6,497	915,000	140.83125		22,143		22,143		16,360							0010
.1230190 EEJ EUR012/28/20|.1230190| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	21,081	2,925,000	138.75		75,758		75,758		62,058							0010
.123019Z SPX ASIAN12/28/2|.123019Z| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	621	2,000,000	3221.29		40,600		40,600		41,415							0010
.123019S EEJ EUR012/28/20|.123019S| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	17,126	2,400,000	140.1375		62,880		62,880		47,467							0010
.M123019 SPX EUR012/28/20|.M123019| SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	4,168	13,425,000	3221.29		379,283		379,283		381,471							0010
.F123019 SPX ASIAN12/28/2|.F123019| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	1,133	3,650,000	3221.29		106,945		106,945		108,448							0010
.123019Q EEJ EUR012/28/20|.123019Q| EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12,577	1,745,000	138.75		49,384		49,384		40,035							0010
.A123019 SPX ASIAN12/28/2|.A123019| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/30/2019	12/28/2020	1,001	3,225,000	3221.29		74,820		74,820		76,504							0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										225,366	226,009,587		358,874,441	XXX	358,685,508	132,620,547					XXX	XXX
.050819C EEJ EQFWD06/08/2|.050819C| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/08/2019	06/08/2020	13,646	1,750,000	128.24		17,500		1,397		1,397	(16,103)						0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											17,500		1,397	XXX	1,397	(16,103)					XXX	XXX
.052319A IRF07/23/26|.052319A|| RF 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	12,500,000	12,500,000	0.019		335,000		386,535		386,535	51,535						0040
.052319C IRF07/23/26|.052319C|| RF 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	16,250,000	16,250,000	0.019		435,500		502,495		502,495	66,995						0040
.052819C IRF07/15/26|.052819C|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185		386,000		421,431		421,431	35,431						0040
.052819A IRF07/15/26|.052819A|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185		386,000		421,431		421,431	35,431						0040
.060319C IRF07/15/26|.060319C|| RF 07/15/2026 MZHO	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017		462,500		384,270		384,270	(78,230)						0040
.060319A IRF07/15/26|.060319A|| RF 07/15/2026 MZHO	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017		462,500		384,270		384,270	(78,230)						0040
.060519G IRF07/25/26|.060519G|| RF 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172		160,500		138,102		138,102	(22,398)						0040
.060519C IRF07/15/26|.060519C|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172		124,000		106,144		106,144	(17,856)						0040
.060519E IRF07/25/26|.060519E|| RF 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172		160,500		138,102		138,102	(22,398)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.060519A IRF07/15/26|.060519A|I RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172		124,000		106,144		106,144	(17,856)						0040
.061119C ICF05/05/25|.061119C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017		425,000		390,352		390,352	(34,648)						0040
.061119A ICF05/05/25|.061119A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017		425,000		390,352		390,352	(34,648)						0040
.061419P ICF07/15/26|.061419P|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165		371,000		293,417		293,417	(77,583)						0040
.061419N ICF07/15/26|.061419N|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165		371,000		293,417		293,417	(77,583)						0040
.071219A ICF07/20/23|.071219A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2023	7,500,000	7,500,000	0.0155		73,000		61,361		61,361	(11,639)						0040
.071219E ICF07/20/26|.071219E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2026	6,750,000	6,750,000	0.0165		154,000		155,728		155,728	1,728						0040
.071219G ICF07/20/26|.071219G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2026	6,750,000	6,750,000	0.0165		154,000		155,728		155,728	1,728						0040
.071219C ICF07/20/23|.071219C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2023	7,500,000	7,500,000	0.0155		73,000		61,361		61,361	(11,639)						0040
.071919I ICF07/20/26|.071919I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	13,300,000	13,300,000	0.016		330,500		289,463		289,463	(41,037)						0040
.071919C ICF07/20/26|.071919C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016		98,000		87,056		87,056	(10,944)						0040
.071919G ICF07/20/26|.071919G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	13,300,000	13,300,000	0.016		330,500		289,463		289,463	(41,037)						0040
.071919E ICF07/20/26|.071919E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	5,000,000	5,000,000	0.016		123,000		108,821		108,821	(14,179)						0040
.081919E ICF07/15/25|.081919E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	7,500,000	7,500,000	0.0112		145,000		71,795		71,795	(73,205)						0040
.081919A ICF10/15/24|.081919A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011		78,000		36,430		36,430	(41,570)						0040
.081919M ICF07/15/26|.081919M|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114		196,000		102,608		102,608	(93,392)						0040
.081919K ICF07/15/26|.081919K|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114		49,000		25,524		25,524	(23,476)						0040
.081919I ICF07/15/26|.081919I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114		49,000		25,524		25,524	(23,476)						0040
.081919G ICF07/15/25|.081919G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	7,500,000	7,500,000	0.0112		145,000		71,795		71,795	(73,205)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.0819190 ICF07/15/26|.0819190|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114		196,000		102,608		102,608	(93,392)						0040
.081919C ICF10/15/24|.081919C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011		78,000		36,430		36,430	(41,570)						0040
.091219I ICF10/25/26|.091219I|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133		51,000		33,912		33,912	(17,088)						0040
.091219G ICF11/20/26|.091219G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0135		188,000		123,192		123,192	(64,808)						0040
.091219M ICF10/25/26|.091219M|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0133		256,000		169,559		169,559	(86,441)						0040
.091219E ICF11/20/26|.091219E|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0135		106,000		70,395		70,395	(35,605)						0040
.091219O ICF10/25/26|.091219O|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0133		410,000		271,295		271,295	(138,705)						0040
.091219C ICF11/20/26|.091219C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135		53,000		35,198		35,198	(17,802)						0040
.091219K ICF10/25/26|.091219K|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133		51,000		33,912		33,912	(17,088)						0040
.091819C ICF10/20/26|.091819C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013		136,750		93,964		93,964	(42,786)						0040
.091819A ICF10/20/26|.091819A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013		136,750		93,964		93,964	(42,786)						0040
.103119E ICF01/23/27|.103119E|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125		200,000		130,750		130,750	(69,250)						0040
.103119A ICF10/20/24|.103119A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	10/20/2024	10,000,000	10,000,000	0.0115		130,000		78,299		78,299	(51,701)						0040
.103119C ICF01/23/27|.103119C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125		200,000		130,750		130,750	(69,250)						0040
.111319E ICF10/23/25|.111319E|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	3,000,000	3,000,000	0.0135		50,809		41,027		41,027	(9,781)						0040
.111319A ICF07/23/26|.111319A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	3,000,000	3,000,000	0.014		61,200		52,018		52,018	(9,182)						0040
.111319G ICF10/23/25|.111319G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	7,000,000	7,000,000	0.0135		118,553		95,730		95,730	(22,823)						0040
.111319C ICF07/23/26|.111319C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	7,000,000	7,000,000	0.014		142,800		121,375		121,375	(21,425)						0040
.111319I ICF10/23/25|.111319I|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	13,500,000	13,500,000	0.0135		228,638		184,623		184,623	(44,016)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.112219C ICF07/15/26|.112219C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	7,000,000	7,000,000	0.0128		154,000		105,422		105,422	(48,578)						0040
.112219G ICF07/15/24|.112219G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	15,000,000	15,000,000	0.0123		176,250		117,837		117,837	(58,413)						0040
.112219K ICF01/15/26|.112219K|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	23,000,000	23,000,000	0.0128		439,500		307,936		307,936	(131,564)						0040
.112219I ICF01/15/26|.112219I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	5,000,000	5,000,000	0.0128		95,500		66,943		66,943	(28,557)						0040
.112219A ICF07/15/26|.112219A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	3,000,000	3,000,000	0.0128		66,000		45,181		45,181	(20,819)						0040
.112219E ICF07/15/24|.112219E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	5,000,000	5,000,000	0.0123		58,750		39,279		39,279	(19,471)						0040
.120519G ICF01/15/27|.120519G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138		125,000		93,745		93,745	(31,255)						0040
.120519C ICF01/16/27|.120519C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	5,000,000	5,000,000	0.0138		126,250		94,073		94,073	(32,177)						0040
.120519E ICF01/16/27|.120519E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	15,000,000	15,000,000	0.0138		378,750		282,219		282,219	(96,531)						0040
.120519M ICF10/15/27|.120519M|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	10/15/2027	8,000,000	8,000,000	0.0138		230,000		172,756		172,756	(57,244)						0040
.120519A ICF04/15/27|.120519A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	04/15/2027	9,000,000	9,000,000	0.0138		235,000		177,007		177,007	(57,993)						0040
.120519K ICF01/15/27|.120519K|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	10,000,000	10,000,000	0.0138		250,000		187,490		187,490	(62,510)						0040
.121219G ICF01/20/26|.121219G|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	8,000,000	8,000,000	0.0146		160,000		132,547		132,547	(27,453)						0040
.121219C ICF10/20/25|.121219C|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	13,000,000	13,000,000	0.0146		239,688		202,026		202,026	(37,662)						0040
.121219K ICF07/20/26|.121219K|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	11,000,000	11,000,000	0.0148		238,334		208,306		208,306	(30,028)						0040
.121219E ICF01/20/26|.121219E|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	2,000,000	2,000,000	0.0146		40,000		33,137		33,137	(6,863)						0040
.121219I ICF07/20/26|.121219I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	4,000,000	4,000,000	0.0148		86,666		75,748		75,748	(10,918)						0040
.121219A ICF10/20/25|.121219A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	3,000,000	3,000,000	0.0146		55,313		46,621		46,621	(8,691)						0040
.121919I ICF01/23/27|.121919I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	7,000,000	7,000,000	0.0152		168,000		153,588		153,588	(14,412)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.121919A ICF01/23/26|.121919A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2026	7,000,000	7,000,000	0.0148		130,000		118,549		118,549	(11,451)						0040
.121919E ICF04/23/26|.121919E|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	10,000,000	10,000,000	0.0149		200,000		181,170		181,170	(18,830)						0040
.121919G ICF01/23/27|.121919G|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0152		72,000		65,823		65,823	(6,177)						0040
.121919C ICF04/23/26|.121919C|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	5,000,000	5,000,000	0.0149		100,000		90,585		90,585	(9,415)						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors											13,246,001		10,796,108	XXX	10,796,108	(2,449,892)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										225,366	239,273,088		369,671,946	XXX	369,483,013	130,154,552					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										225,366	226,009,587		358,874,441	XXX	358,685,508	132,620,547					XXX	XXX
0449999999. Total Purchased Options - Put Options											17,500		1,397	XXX	1,397	(16,103)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors											13,246,001		10,796,108	XXX	10,796,108	(2,449,892)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										225,366	239,273,088		369,671,946	XXX	369,483,013	130,154,552					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.020419M SPX EUR001/14/20|.020419M|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	01/14/2020	1,549	4,000,463	2582.61		(138,930)		(215,818)		(215,818)	(76,888)						0010
.020419Y SPX EUR001/07/20|.020419Y|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	01/07/2020	1,569	4,000,464	2549.69		(171,256)		(259,929)		(259,929)	(88,673)						0010
.020419Z SPX EUR001/14/20|.020419Z|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	01/14/2020	1,549	4,000,463	2582.61		(175,703)		(279,739)		(279,739)	(104,036)						0010
.020419L SPX EUR001/07/20|.020419L|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	01/07/2020	1,177	3,000,985	2549.69		(100,775)		(149,986)		(149,986)	(49,211)						0010
.032619Q SPX EUR003/16/20|.032619Q|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/16/2020	757	2,126,019	2808.48		(108,652)		(224,831)		(224,831)	(116,179)						0010
.043019A EEJ EUR004/21/20|.043019A|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2019	04/21/2020	9,195	1,175,000	127.79		(29,845)		(86,967)		(86,967)	(57,122)						0010
.043019D EEJ EUR002/07/20|.043019D|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2019	02/07/2020	5,821	750,000	128.8457		(18,375)		(56,931)		(56,931)	(38,556)						0010
.043019B EEJ EUR004/28/20|.043019B|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2019	04/28/2020	10,118	1,300,000	128.48		(28,080)		(83,829)		(83,829)	(55,749)						0010
.050819B EEJ EQFWD06/08/2|.050819B|EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/08/2019	06/08/2020	13,646	1,750,000	128.24		(17,500)		(138,163)		(138,163)	(120,663)						0010
.050819A EEJ EUR005/07/20|.050819A|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/08/2019	05/07/2020	15,570	2,000,000	128.45		(44,600)		(131,919)		(131,919)	(87,319)						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.070919B EEJ EUR006/22/20|.070919B| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/09/2019	06/22/2020	6,634	900,000	135.672312		(20,160)		(27,354)		(27,354)	(7,194)						0010
.070919A EEJ EUR006/08/20|.070919A| EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/09/2019	06/08/2020	11,020	1,480,000	134.302602		(39,220)		(55,225)		(55,225)	(16,005)						0010
.072319A EEJ EUR005/21/20|.072319A| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/23/2019	05/21/2020	19,420	2,500,000	128.73		(93,750)		(159,403)		(159,403)	(65,653)						0010
.072319B EEJ EUR006/15/20|.072319B| EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/23/2019	06/15/2020	5,666	750,000	132.36		(17,400)		(31,798)		(31,798)	(14,398)						0010
.073019C EEJ EUR007/28/20|.073019C| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/30/2019	07/28/2020	7,444	1,000,000	134.34		(18,600)		(32,336)		(32,336)	(13,736)						0010
.073019A EEJ EUR006/22/20|.073019A| EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/30/2019	06/22/2020	7,478	1,000,000	133.72		(22,900)		(38,545)		(38,545)	(15,645)						0010
.073019B EEJ EUR007/21/20|.073019B| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/30/2019	07/21/2020	5,981	800,000	133.76		(19,840)		(32,133)		(32,133)	(12,293)						0010
.073019D EEJ EUR007/28/20|.073019D| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/30/2019	07/28/2020	22,331	3,000,000	134.34		(64,800)		(107,519)		(107,519)	(42,719)						0010
.080819A EEJ EUR008/07/20|.080819A| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2019	08/07/2020	9,937	1,350,000	135.86		(32,130)		(39,451)		(39,451)	(7,321)						0010
.080819B EEJ EUR008/07/20|.080819B| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2019	08/07/2020	12,513	1,700,000	135.86		(43,520)		(51,246)		(51,246)	(7,726)						0010
.091619X EEJ EQFWD09/14/2|.091619X| EEJ EQFWD 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	29,518	4,000,000	135.51		(40,000)		(55,381)		(55,381)	(15,381)						0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(1,246,036)		(2,258,503)	XXX	(2,258,503)	(1,012,467)					XXX	XXX
.030719V EEJ EQFWD03/09/2|.030719V| EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	15,855	2,000,000	126.14		(20,000)		(9)		(9)	19,991						0010
.V032119 EEJ EQFWD03/09/2|.V032119| EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	03/09/2020	7,792	1,000,000	128.34		(10,000)		(38)		(38)	9,962						0010
.050719S EEJ EQFWD06/08/2|.050719S| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2019	06/08/2020	13,646	1,750,000	128.24		(17,500)		(1,397)		(1,397)	16,103						0010
.060619B EEJ EQFWD06/08/2|.060619B| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/06/2019	06/08/2020	22,903	3,000,000	130.99		(30,000)		(7,001)		(7,001)	22,999						0010
.060719R EEJ EQFWD06/08/2|.060719R| EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	7,584	1,000,000	131.86		(10,000)		(3,147)		(3,147)	6,853						0010
.062119Q EEJ EQFWD03/09/2|.062119Q| EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2019	03/09/2020	11,232	1,500,000	133.55		(15,000)		(2,146)		(2,146)	12,854						0010
.120919V EEJ EQFWD12/07/2|.120919V| EEJ EQFWD 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	14,615	2,000,000	136.85		(20,000)		(42,600)		(42,600)	(22,600)						0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(122,500)		(56,338)	XXX	(56,338)	66,162					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

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.052319B IRC07/23/26|.052319B|IRC 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	12,500,000	12,500,000	0.024		(290,000)		(156,991)		(156,991)	133,009						0040
.052319D IRC07/23/26|.052319D|IRC 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	16,250,000	16,250,000	0.024		(377,000)		(204,089)		(204,089)	172,911						0040
.052819D IRC07/15/26|.052819D|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0235		(350,000)		(190,992)		(190,992)	159,008						0040
.052819B IRC07/15/26|.052819B|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0235		(350,000)		(190,992)		(190,992)	159,008						0040
.060319D IRC07/15/26|.060319D|IRC 07/15/2026 MZHO	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.022		(400,000)	(4,161)	(244,318)		(244,318)	155,682						0040
.060319B IRC07/15/26|.060319B|IRC 07/15/2026 MZHO	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.022		(400,000)	(4,161)	(244,318)		(244,318)	155,682						0040
.060519H IRC07/25/26|.060519H|IRC 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0222		(143,500)	(780)	(84,406)		(84,406)	59,094						0040
.060519D IRC07/15/26|.060519D|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0222		(110,000)	(905)	(64,517)		(64,517)	45,484						0040
.060519F IRC07/25/26|.060519F|IRC 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0222		(143,500)	(780)	(84,406)		(84,406)	59,094						0040
.060519B IRC07/15/26|.060519B|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0222		(110,000)	(906)	(64,517)		(64,517)	45,484						0040
.061119D ICF05/05/25|.061119D|Interest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.022		(367,750)		(206,450)		(206,450)	161,300						0040
.061119B ICF05/05/25|.061119B|Interest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.022		(367,750)		(206,450)		(206,450)	161,300						0040
.061419Q ICF07/15/26|.061419Q|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0215		(325,200)	(4,998)	(208,721)		(208,721)	116,479						0040
.061419O ICF07/15/26|.061419O|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0215		(325,200)	(4,998)	(208,721)		(208,721)	116,479						0040
.071219B ICF07/20/23|.071219B|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/12/2019	07/20/2023	7,500,000	7,500,000	0.0205		(65,000)	(4,410)	(32,470)		(32,470)	32,530						0040
.071219F ICF07/20/26|.071219F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/12/2019	07/20/2026	6,750,000	6,750,000	0.0215		(150,000)		(110,998)		(110,998)	39,002						0040
.071219D ICF07/20/23|.071219D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/12/2019	07/20/2023	7,500,000	7,500,000	0.0205		(65,000)	(4,410)	(32,470)		(32,470)	32,530						0040
.071219H ICF07/20/26|.071219H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/12/2019	07/20/2026	6,750,000	6,750,000	0.0215		(150,000)		(110,998)		(110,998)	39,002						0040
.071919J ICF07/20/26|.071919J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	13,300,000	13,300,000	0.021		(297,500)		(230,717)		(230,717)	66,783						0040

SCHEDULE DB - PART A - SECTION 1

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.071919D ICF07/20/26|.071919D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.021		(88,000)		(69,388)		(69,388)	18,612						0040
.071919H ICF07/20/26|.071919H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	13,300,000	13,300,000	0.021		(297,500)		(230,717)		(230,717)	66,783						0040
.071919F ICF07/20/26|.071919F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	5,000,000	5,000,000	0.021		(110,000)		(86,736)		(86,736)	23,264						0040
.081919F ICF07/15/25|.081919F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	7,500,000	7,500,000	0.0162		(132,500)		(172,311)		(172,311)	(39,811)						0040
.081919N ICF07/15/26|.081919N|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0164		(190,400)		(246,088)		(246,088)	(55,688)						0040
.081919B ICF10/15/24|.081919B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.016		(75,000)		(97,184)		(97,184)	(22,184)						0040
.081919L ICF07/15/26|.081919L|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0164		(47,600)		(61,214)		(61,214)	(13,614)						0040
.081919J ICF07/15/26|.081919J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0164		(47,600)		(61,214)		(61,214)	(13,614)						0040
.081919D ICF10/15/24|.081919D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.016		(75,000)		(97,184)		(97,184)	(22,184)						0040
.081919H ICF07/15/25|.081919H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	7,500,000	7,500,000	0.0162		(132,500)		(172,311)		(172,311)	(39,811)						0040
.081919P ICF07/15/26|.081919P|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0164		(190,400)		(246,088)		(246,088)	(55,688)						0040
.091219F ICF11/20/26|.091219F|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0185		(94,000)		(101,745)		(101,745)	(7,745)						0040
.091219J ICF10/25/26|.091219J|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0183		(45,000)		(50,639)		(50,639)	(5,639)						0040
.091219N ICF10/25/26|.091219N|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0183		(223,000)		(253,196)		(253,196)	(30,196)						0040
.091219P ICF10/25/26|.091219P|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0183		(357,000)		(405,114)		(405,114)	(48,114)						0040
.091219H ICF11/20/26|.091219H|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0185		(162,000)		(178,053)		(178,053)	(16,053)						0040
.091219L ICF10/25/26|.091219L|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0183		(45,000)		(50,639)		(50,639)	(5,639)						0040
.091219D ICF11/20/26|.091219D|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0185		(47,000)		(50,872)		(50,872)	(3,872)						0040
.091819D ICF10/20/26|.091819D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.018		(135,000)		(153,791)		(153,791)	(18,791)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.091819B ICF10/20/26|.091819B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.018		(135,000)		(153,791)		(153,791)	(18,791)						0040
.103119B ICF10/20/24|.103119B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	10/20/2024	10,000,000	10,000,000	0.0165		(124,000)		(165,156)		(165,156)	(41,156)						0040
.103119F ICF01/23/27|.103119F|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0175		(182,000)		(235,603)		(235,603)	(53,603)						0040
.091819D ICF10/20/26|.091819D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0175		(182,000)		(235,603)		(235,603)	(53,603)						0040
.111319F ICF10/23/25|.111319F|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	3,000,000	3,000,000	0.0185		(50,681)		(54,373)		(54,373)	(3,692)						0040
.111319H ICF10/23/25|.111319H|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	7,000,000	7,000,000	0.0185		(118,255)		(126,870)		(126,870)	(8,615)						0040
.111319B ICF07/23/26|.111319B|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	3,000,000	3,000,000	0.019		(58,950)		(65,121)		(65,121)	(6,171)						0040
.111319J ICF10/23/25|.111319J|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	13,500,000	13,500,000	0.0185		(228,064)		(244,678)		(244,678)	(16,614)						0040
.111319D ICF07/23/26|.111319D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	7,000,000	7,000,000	0.019		(137,550)		(151,948)		(151,948)	(14,398)						0040
.112219H ICF07/15/24|.112219H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	15,000,000	15,000,000	0.0173		(172,500)		(197,789)		(197,789)	(25,289)						0040
.112219D ICF07/15/26|.112219D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	7,000,000	7,000,000	0.0178		(147,000)		(173,594)		(173,594)	(26,594)						0040
.112219L ICF01/15/26|.112219L|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	23,000,000	23,000,000	0.0178		(418,900)		(490,454)		(490,454)	(71,554)						0040
.112219J ICF01/15/26|.112219J|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	5,000,000	5,000,000	0.0178		(91,100)		(106,620)		(106,620)	(15,520)						0040
.112219F ICF07/15/24|.112219F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	5,000,000	5,000,000	0.0173		(57,500)		(65,930)		(65,930)	(8,430)						0040
.112219B ICF07/15/26|.112219B|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	3,000,000	3,000,000	0.0178		(63,000)		(74,398)		(74,398)	(11,398)						0040
.120519D ICF01/16/27|.120519D|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	5,000,000	5,000,000	0.0188		(115,500)		(127,436)		(127,436)	(11,936)						0040
.120519H ICF01/15/27|.120519H|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0188		(115,000)		(126,986)		(126,986)	(11,986)						0040
.120519L ICF01/15/27|.120519L|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	10,000,000	10,000,000	0.0188		(230,000)		(253,972)		(253,972)	(23,972)						0040
.120519F ICF01/16/27|.120519F|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	15,000,000	15,000,000	0.0188		(346,500)		(382,309)		(382,309)	(35,809)						0040

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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.120519N ICF10/15/27|.120519N|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	10/15/2027	8,000,000	8,000,000	0.0188		(221,000)		(245,327)		(245,327)	(24,327)						0040
.120519B ICF04/15/27|.120519B|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/05/2019	04/15/2027	9,000,000	9,000,000	0.0188		(220,000)		(244,063)		(244,063)	(24,063)						0040
.121219L ICF07/20/26|.121219L|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	11,000,000	11,000,000	0.0198		(220,000)		(217,142)		(217,142)	2,858						0040
.121219D ICF10/20/25|.121219D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	13,000,000	13,000,000	0.0196		(211,250)		(204,460)		(204,460)	6,790						0040
.121219H ICF01/20/26|.121219H|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	8,000,000	8,000,000	0.0196		(140,000)		(137,341)		(137,341)	2,659						0040
.121219B ICF10/20/25|.121219B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	3,000,000	3,000,000	0.0196		(48,750)		(47,183)		(47,183)	1,567						0040
.121219F ICF01/20/26|.121219F|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	2,000,000	2,000,000	0.0196		(35,000)		(34,335)		(34,335)	665						0040
.121219J ICF07/20/26|.121219J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	4,000,000	4,000,000	0.0198		(80,000)		(78,961)		(78,961)	1,039						0040
.121919B ICF01/23/26|.121919B|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2026	7,000,000	7,000,000	0.0198		(121,000)		(117,582)		(117,582)	3,418						0040
.121919J ICF01/23/27|.121919J|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	7,000,000	7,000,000	0.0202		(154,000)		(153,912)		(153,912)	88						0040
.121919F ICF04/23/26|.121919F|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	10,000,000	10,000,000	0.0199		(180,000)		(180,613)		(180,613)	(613)						0040
.121919D ICF04/23/26|.121919D|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	5,000,000	5,000,000	0.0199		(90,000)		(90,306)		(90,306)	(306)						0040
.121919H ICF01/23/27|.121919H|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0202		(66,000)		(65,962)		(65,962)	38						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps											(12,042,400)	(30,509)	(10,911,843)	XXX	(10,911,843)	1,130,559					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(13,410,936)	(30,509)	(13,226,684)	XXX	(13,226,684)	184,254					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(1,246,036)		(2,258,503)	XXX	(2,258,503)	(1,012,467)					XXX	XXX
0939999999. Total Written Options - Put Options											(122,500)		(56,338)	XXX	(56,338)	66,162					XXX	XXX
0949999999. Total Written Options - Caps											(12,042,400)	(30,509)	(10,911,843)	XXX	(10,911,843)	1,130,559					XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(13,410,936)	(30,509)	(13,226,684)	XXX	(13,226,684)	184,254					XXX	XXX
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022	1	26,550,000	2.00213 / 2.1295			(114,819)			293,340					211,656		100/100
RCV 2.01 PAY LIB3M 09/04/2020	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020	1	6,333,000	1.90013 / 2.0135			(32,772)			8,283					26,092		100/100
RCV 2.18 PAY LIB3M 09/04/2021	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021	1	6,333,000	1.90013 / 2.1815			(22,133)			49,729					40,997		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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RCV 2.31 PAY LIB3M 09/04/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022	1	6,333,000	1.90013 / 2.313			(13,805)			103,775					51,802		100/100
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	01/17/2017	07/31/2023	1	120,000,000	1.9355 / 2.05			(616,331)			1,462,818					1,135,321		100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022	1	121,000,000	2.00325 / 1.672			(1,080,441)			(58,152)					1,011,765		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023	1	74,000,000	2.00325 / 1.525			(769,545)			(404,873)					671,699		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023	1	25,000,000	1.96588 / 1.335			(309,209)			(313,657)					235,437		100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022	1	18,800,000	1.90063 / 1.9675			(107,617)			135,399					151,957		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023	1	67,000,000	1.96588 / 1.5975			(633,901)			(190,232)					585,508		100/100
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022	1	32,450,000	2.00213 / 2.1295			(140,335)			358,527					258,691		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023	1	40,000,000	1.96588 / 1.54			(409,313)			(243,639)					389,844		100/100
RCV 2.57 PAY LIB3M 11/16/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/17/2017	11/16/2027	1	3,300,000	0 / 2.5665						155,685					46,306		100/100
RCV 2.55 PAY LIB3M 08/17/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/17/2017	08/17/2027	1	3,900,000	0 / 2.5455						183,305					53,853		100/100
RCV 2.51 PAY LIB3M 05/17/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/17/2017	05/17/2027	1	4,900,000	0 / 2.513						225,403					66,535		100/100
RCV 2.49 PAY LIB3M 02/18/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/17/2017	02/18/2027	1	5,500,000	0 / 2.4885						247,679					73,452		100/100
RCV 3.12 PAY LIB3M 07/01/2021	ALABAMA POWER CAP TR V CO GTY 01039XAA8	SCH D-1	Interest Rate	Morgan Stanley Capit I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021	1	9,000,000	1.90938 / 3.118			49,604			186,059					55,082		100/100
RCV 3.31 PAY LIB3M 07/15/2021	US BANCORP PREFERRED 902973866	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021	1	20,000,000	2.00088 / 3.31			147,265			481,377					123,960		100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022	1	51,000,000	2.00325 / 1.672			(455,392)			(24,510)					426,446		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023	1	56,000,000	2.00325 / 1.525			(582,359)			(306,390)					508,313		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023	1	28,000,000	1.96588 / 1.335			(346,314)			(351,295)					263,690		100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022	1	16,200,000	1.90063 / 1.9675			(92,734)			116,674					130,942		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023	1	16,000,000	1.96588 / 1.5975			(151,379)			(45,429)					139,823		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023	1	32,000,000	1.96588 / 1.54			(327,450)			(194,911)					311,875		100/100
RCV 3.04 PAY LIB3M 05/17/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	05/17/2027	1	6,950,000	2.3425 / 3.0445						562,839					94,371		100/100
RCV 3.11 PAY LIB3M 11/15/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	11/15/2028	1	2,900,000	2.3425 / 3.1085						220,724					43,200		100/100
RCV 3.03 PAY LIB3M 02/18/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	02/18/2027	1	7,000,000	2.32563 / 3.0295						565,258					93,484		100/100
RCV 3.09 PAY LIB3M 05/17/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	05/17/2028	1	3,800,000	2.32063 / 3.0885						296,940					54,994		100/100
RCV 3.06 PAY LIB3M 08/17/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	08/17/2027	1	6,900,000	2.32063 / 3.059						556,384					95,279		100/100
RCV 3.08 PAY LIB3M 02/16/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	02/16/2028	1	4,300,000	2.33 / 3.0755						339,426					61,298		100/100
RCV 3.10 PAY LIB3M 08/16/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	08/16/2028	1	3,200,000	2.33 / 3.0995						247,025					46,995		100/100
RCV 3.07 PAY LIB3M 11/16/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ20JLFK8MNNCLQOF39	02/08/2018	11/16/2027	1	6,900,000	2.33 / 3.0685						551,498					96,822		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 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)
Interest Rate Swap 11/16/2027 0.026335	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	11/16/2027	1	9,100,000	0.0 / 2.06						469,089					127,693		100/100
Interest Rate Swap 5/16/2029 0.0276	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2019	05/16/2029	1	3,900,000	2.39						198,005					59,698		100/100
Interest Rate Swap 2/18/2027 0.02594	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	02/18/2027	1	5,900,000	2.68						306,788					78,794		100/100
Interest Rate Swap 2/15/2030 0.028275	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2019	02/15/2030	1	1,100,000	0.0 / 2.41						55,990					17,502		100/100
Interest Rate Swap 11/15/2029 0.02805	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2019	11/15/2029	1	3,200,000	2.39						162,736					50,275		100/100
Interest Rate Swap 5/17/2028 0.026705	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	05/17/2028	1	7,100,000	2.33						362,793					102,753		100/100
Interest Rate Swap 2/16/2028 0.026505	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2019	02/16/2028	1	7,500,000	0.0 / 2.19						384,932					106,916		100/100
Interest Rate Swap 2/15/2029 0.02737	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2019	02/15/2029	1	4,400,000	0.0 / 2.42						223,284					66,460		100/100
Interest Rate Swap 11/15/2028 0.02714	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	11/15/2028	1	6,500,000	0.0 / 2.45						330,201					96,827		100/100
Interest Rate Swap 8/15/2029 0.02783	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2019	08/15/2029	1	3,500,000	2.38						177,916					54,282		100/100
Interest Rate Swap 5/15/2027 0.026025	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	05/15/2027	1	7,100,000	2.31						368,430					96,372		100/100
Interest Rate Swap 8/17/2027 0.02616	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	08/17/2027	1	8,400,000	0.0 / 2.09						433,600					115,991		100/100
Interest Rate Swap 8/16/2028 0.026915	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	03/08/2019	08/16/2028	1	6,700,000	0.0 / 2.42						341,085					98,395		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(6,008,980)		XXX	9,029,908					8,629,447	XXX	XXX
RCV 3.40 PAY 2.20 06/24/2021	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	1	7,535,000	2.2 / 3.399			120,114	1,361,250		1,302,169		113,575			46,142		100/100
RCV 5.48 PAY 5.13 03/31/2023	LONDON POWER NETWORKS G5607DAD2	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023	1	4,879,095	5.125 / 5.4825			46,866	540,539		526,903		(167,516)			44,249		100/100
RCV 6.12 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022	1	9,833,025	5.75 / 6.12			112,208	1,288,388		1,299,356		(329,918)			73,911		100/100
RCV 4.51 PAY 4.04 06/30/2020	ARQIVA FINANCING PLC EMTN	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020	1	7,418,600	4.04 / 4.505			77,860	927,325		923,880		(250,635)			26,490		100/100
RCV 5.68 PAY 5.25 12/05/2025	ORANGE SA SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	3,874,541	5.25 / 5.675			36,039	348,057		311,453		(136,161)			47,532		100/100
RCV 5.60 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022	1	4,811,400	5.5 / 5.6			62,949	837,150		832,574		(153,450)			38,416		100/100
RCV 6.70 PAY 6.50 10/20/2020	PORTERBROOK RAIL FINANCE LTD EMTN	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020	1	6,665,400	6.5 / 6.70125			92,823	1,101,450		1,111,197		(214,830)			30,179		100/100
RCV 4.22 PAY 3.88 03/17/2023	INTU SGS FINANCE PLC EMTN G4929AAA8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023	1	7,732,500	3.875 / 4.215			76,922	1,108,750		1,083,704		(255,750)			69,807		100/100
RCV 5.20 PAY 4.88 10/05/2023	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023	1	9,427,200	4.875 / 5.2			129,825	1,478,700		1,496,190		(306,900)			92,126		100/100
RCV 6.07 PAY 5.75 03/25/2022	United Utilities Water PLC G7973DAV4	SCH D-1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022	1	9,428,400	5.75 / 6.07			116,887	1,479,900		1,514,073		(306,900)			70,870		100/100
RCV 5.84 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022	1	11,258,100	5.75 / 5.835			125,590	1,984,850		1,992,964		(358,050)			84,623		100/100
RCV 4.80 PAY 5.00 03/31/2021	SOUTHERN WATER SRVCS FIN EMTN	SCH D-1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021	1	11,736,900	5 / 4.8			109,869	2,596,125		2,567,763		(352,935)			66,134		100/100
RCV 6.23 PAY 6.38 03/10/2022	CENTRICA PLC EMTN	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022	1	13,352,850	6.375 / 6.23			176,460	2,953,563		3,001,955		(401,528)			99,476		100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	1	6,276,000	6.5 / 6.801			87,570	977,000		1,006,465		(204,600)			47,590		100/100
RCV 4.46 PAY 3.25 02/26/2021	CORIO NV EMTN	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021	1	4,867,050	3.25 / 4.455			85,778	882,175		859,002		73,308			26,435		100/100

SCHEDULE DB - PART A - SECTION 1

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RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	1	10,040,030	2.98 / 5.075			276,555	2,224,005		3,226,090		(301,785)			155,863		100/100
RCV 6.21 PAY 6.13 07/21/2021	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021	1	6,942,350	6.125 / 6.2085			95,799	1,245,925		1,258,328		(219,945)			43,632		100/100
RCV 3.58 PAY 1.50 08/31/2027	ISS GLOBAL A/S SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027	1	4,465,570	1.5 / 3.58			97,381	200,070		193,280		78,470			62,278		100/100
RCV 4.60 PAY 3.11 07/24/2024	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024	1	5,181,300	3.11 / 4.6			105,222	915,800		893,281		78,470			55,744		100/100
RCV 5.82 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022	1	9,632,700	5.5 / 5.8225			127,237	1,286,775		1,291,315		(322,245)			76,911		100/100
RCV 3.25 PAY 1.13 03/01/2025	PARKER HANNIFIN CORP SERIES REGS	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/20/2017	03/01/2025	1	5,382,500	1.125 / 3.25			110,877	(230,000)		(265,266)		103,250			61,606		100/100
RCV 6.41 PAY 6.25 07/27/2020	GREAT ROLLING STOCK PLC EMTN	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020	1	6,837,860	6.25 / 6.405			96,854	1,141,435		1,145,273		(219,945)			26,038		100/100
RCV 4.59 PAY 3.38 09/19/2023	ASML HOLDING NV	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023	1	10,374,828	3.375 / 4.5875			193,503	1,878,626		1,753,424		156,300			100,721		100/100
RCV 4.82 PAY 2.96 05/11/2020	INTERM CAP GROUP G4588#BG5	SCH D-1	Currency	Morgan Stanley Capit I7331LVCZKQKX5T7XV54	03/30/2015	05/11/2020	1	4,886,100	2.96 / 4.822			87,386	(165,150)		(175,459)		92,925			14,860		100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,770,000	2.73 / 4.55			137,511	(87,500)		(385,843)		144,550			175,385		100/100
RCV 5.14 PAY 4.88 10/05/2023	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023	1	6,020,000	4.875 / 5.1425			69,319	721,000		684,332		(204,600)			58,830		100/100
RCV 4.55 PAY 4.25 09/14/2021	SSE PLC G7885VFQ7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	1	1,492,500	4.25 / 4.5525			15,163	167,750		161,587		(51,150)			9,815		100/100
RCV 6.97 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	1	7,650,000	6.875 / 6.9675			82,031	1,026,250		1,017,209		(255,750)			66,140		100/100
RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	1,061,900	5.875 / 6.3575			13,706	134,577		142,023		(35,805)			10,816		100/100
RCV 4.25 PAY 3.68 05/15/2030	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	4,549,800	3.68 / 4.2545			50,609	575,550		552,933		(153,450)			73,785		100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,992,000	2.73 / 4.55			141,440	(90,000)		(396,867)		148,680			180,396		100/100
RCV 4.25 PAY 3.68 05/15/2030	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	13,194,420	3.68 / 4.2545			146,765	1,669,095		1,603,507		(445,005)			213,978		100/100
RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	1	18,888,870	2.98 / 5.075			520,299	4,184,145		6,069,813		(567,765)			293,234		100/100
RCV 4.73 PAY 3.26 07/24/2026	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026	1	8,726,400	3.26 / 4.7275			177,528	1,542,400		1,471,472		132,160			112,601		100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	11,100,000	2.73 / 4.55			196,444	(125,000)		(551,205)		206,500			250,550		100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	1	1,966,155	6.125 / 5.955			25,047	442,693		447,262		(58,823)			14,515		100/100
RCV 5.52 PAY 5.23 02/15/2023	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023	1	22,576,500	5.225 / 5.5175			272,300	3,367,621		3,390,364		(741,675)			200,982		100/100
RCV 6.28 PAY 6.13 07/21/2021	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021	1	8,067,500	6.125 / 6.28			116,852	1,443,750		1,466,644		(255,750)			50,703		100/100
RCV 3.58 PAY 1.50 08/31/2027	ISS GLOBAL A/S SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027	1	7,285,930	1.5 / 3.58			158,420	326,430		315,352		128,030			101,612		100/100

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RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	2,730,600	5.875 / 6.3575			35,245	346,050		365,201		(92,070)			27,813		100/100
RCV 7.26 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022	1	7,546,275	6.875 / 7.26			101,387	988,763		1,038,709		(253,193)			65,244		100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN	SCH D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	1	6,154,920	6.125 / 5.955			78,409	1,385,820		1,400,124		(184,140)			45,438		100/100
RCV 6.60 PAY 6.50 07/07/2023	HSBC BANK PLC G6097DAJ4	SCH D-1	Currency	Morgan Stanley Capit I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023	1	9,583,800	6.5 / 6.5975			144,226	1,635,300		1,679,459		(306,900)			90,540		100/100
RCV 6.92 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022	1	7,920,000	6.875 / 6.9175			96,883	1,296,250		1,318,353		(255,750)			68,475		100/100
RCV 5.52 PAY 5.23 02/15/2023	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023	1	3,632,481	5.225 / 5.5175			43,812	541,839		545,498		(119,333)			32,337		100/100
RCV 4.51 PAY 4.04 06/30/2020	ARQIVA FINANCING PLC EMTN	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020	1	7,418,600	4.04 / 4.505			77,860	927,325		923,880		(250,635)			26,490		100/100
RCV 6.76 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022	1	9,782,500	6.5 / 6.76			109,998	1,171,625		1,169,410		(332,475)			74,179		100/100
RCV 5.68 PAY 5.25 12/05/2025	ORANGE SA SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	10,047,317	5.25 / 5.675			93,456	902,567		807,648		(353,088)			123,259		100/100
RCV 6.70 PAY 6.50 10/20/2020	PORTERBROOK RAIL FINANCE LTD EMTN	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020	1	6,665,400	6.5 / 6.70125			92,823	1,101,450		1,111,197		(214,830)			30,179		100/100
RCV 6.03 PAY 5.88 09/28/2022	COVENTRY BLDG SOCIETY G2479P2Y0	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022	1	11,016,600	5.875 / 6.0325			142,104	1,743,350		1,757,751		(358,050)			91,842		100/100
RCV 4.96 PAY 4.63 12/08/2023	MORRISON WM SUPERMARKETS G62748AA9	SCH D-1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023	1	7,761,000	4.625 / 4.955			73,771	872,300		827,567		(265,980)			77,513		100/100
RCV 4.55 PAY 4.25 09/14/2021	SSE PLC G7885VFQ7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	1	3,043,208	4.25 / 4.5525			30,918	342,042		329,476		(104,295)			20,014		100/100
RCV 6.62 PAY 6.50 04/20/2021	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021	1	9,534,000	6.5 / 6.615			126,073	1,585,500		1,598,599		(306,900)			54,769		100/100
RCV 6.96 PAY 6.91 03/31/2021	DWR CYMRU FINANCING LTD B1	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021	1	16,331,350	6.907 / 6.955			214,301	2,885,138		2,919,452		(519,173)			92,022		100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	1	3,138,000	6.5 / 6.801			43,785	488,500		503,233		(102,300)			23,795		100/100
RCV 5.65 PAY 5.63 02/23/2023	TDC A/S K94545CE6	SCH D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2014	02/23/2023	1	6,710,800	5.625 / 5.65			85,164	1,411,800		1,439,010		(204,600)			59,929		100/100
RCV 5.91 PAY 5.83 12/02/2020	EVERSHOLT FUNDING PLC	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020	1	11,421,060	5.832 / 5.914			146,433	2,015,335		2,017,792		(363,165)			55,366		100/100
RCV 6.97 PAY 6.88 12/12/2022	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	1	4,590,000	6.875 / 6.9675			49,219	615,750		610,325		(153,450)			39,684		100/100
RCV 6.58 PAY 6.50 04/20/2021	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021	1	6,395,400	6.5 / 6.5775			69,118	857,945		847,916		(213,807)			36,739		100/100
RCV 7.09 PAY 6.75 07/22/2020	NATIONWIDE BLDG SOCIETY G63983K93	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020	1	11,520,000	6.75 / 7.085			134,425	1,417,500		1,342,997		185,850			43,487		100/100
RCV 5.71 PAY 5.63 02/23/2023	TDC A/S K94545CE6	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023	1	14,472,000	5.625 / 5.7125			165,221	2,549,250		2,558,154		(460,350)			129,239		100/100
RCV 5.07 PAY 4.75 09/30/2021	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	SCH D-1	Currency	Goldman Sachs Intern W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021	1	15,285,000	4.75 / 5.07			189,607	2,037,500		2,014,487		(511,500)			101,964		100/100
RCV 9.19 PAY 9.20 03/29/2021	HEATHROW FUNDING LTD SERIES EMTN	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2014	03/29/2021	1	4,145,500	9.2 / 9.19			89,406	833,625		871,013		(127,875)			23,267		100/100
RCV 3.40 PAY 2.20 06/24/2021	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	1	7,535,000	2.2 / 3.399			120,114	1,361,250		1,302,169		113,575			46,142		100/100
RCV 4.15 PAY 2.67 07/24/2021	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AA1	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021	1	5,590,350	2.67 / 4.15			108,693	988,100		971,726		84,665			35,246		100/100
RCV 6.55 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022	1	4,827,000	6.5 / 6.55			61,723	852,750		861,647		(153,450)			36,603		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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RCV 3.36 PAY 3.50 10/15/2021	EXPERIAN FINANCE PLC EMTN	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021	1	15,819,300	3.5 / 3.36			115,621	3,499,125		3,377,507		(475,695)			106,707		100/100
RCV 6.41 PAY 6.25 07/27/2020	GREAT ROLLING STOCK PLC EMTN	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020	1	6,837,860	6.25 / 6.405			96,854	1,141,439		1,145,273		(219,945)			26,038		100/100
RCV 5.57 PAY 3.38 05/11/2025	INTERM CAP GROUP G4588#BH3	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025	1	4,886,100	3.38 / 5.57			102,735	(165,150)		(230,246)		92,925			56,981		100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	4,253,162	4.19 / 4.56			23,170	81,505		199,803		(210,904)			53,715		100/100
RCV 5.47 PAY 4.00 11/26/2029	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	1	2,791,000	4 / 5.465			49,808	157,616		294,039		(116,754)			44,240		100/100
RCV 5.49 PAY 4.00 11/26/2029	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/20/2018	11/26/2029	1	5,322,800	4 / 5.4925			97,084	318,078		594,663		(221,629)			84,371		100/100
RCV 3.79 PAY 1.50 01/14/2028	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2018	01/14/2028	1	6,780,400	1.5 / 3.785			161,869	590,657		754,128		112,197			96,843		100/100
RCV 3.80 PAY 1.50 08/31/2027	ISS GLOBAL A/S	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/13/2018	08/31/2027	1	3,081,250	1.5 / 3.795			75,824	274,050		342,232		51,547			42,972		100/100
RCV 5.64 PAY 4.13 12/02/2029	CRH	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/05/2018	12/02/2029	1	13,993,000	4.125 / 5.636			255,634	745,500		1,594,000		(511,500)			222,022		100/100
RCV 3.79 PAY 1.50 01/14/2028	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/19/2018	01/14/2028	1	9,246,000	1.5 / 3.785			220,731	804,334		1,028,357		152,901			132,059		100/100
RCV 3.80 PAY 1.50 08/31/2027	ISS GLOBAL A/S	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/13/2018	08/31/2027	1	3,081,250	1.5 / 3.795			75,824	274,051		342,232		51,547			42,972		100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	6,075,946	4.19 / 4.56			32,808	116,435		285,433		(301,292)			76,735		100/100
RCV 4.79 PAY 3.25 01/20/2028	NATIONWIDE BUILDING SOCIETY	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2018	01/20/2028	1	12,154,500	3.25 / 4.785			202,542	243,706		798,774		(488,531)			173,707		100/100
XCCY: GBPUSD 4.761% 8/30/30 USD	QUADGAS FINANCE PLC	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	12,683,000	(12,669,000)	180,267	(564,500)		(116,172)		(578,500)			208,596		100/100
RCV 1.035 PAY 1.25 02/23/2023	TDC A/S	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/25/2018	02/23/2023	1	6,710,800	1.25 / 1.03						5,765							100/100
RCV 1.08 PAY 1.25 02/23/2023	TDC A/S	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/24/2018	02/23/2023	1	14,472,000	1.25 / 1.08						13,032							100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	1	8,853,012	2.69 / 4.26	(3,591)	(3,591)	135,954	(208,278)		6,856		(275,481)			128,369		100/100
RCV 4.761 PAY 3.29 08/30/2030	QUADGAS FINANCE PLC	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	17,248,880	3.29 / 4.76	19,040		247,075	(767,720)		(157,993)		(695,640)			283,690		100/100
RCV 4.235 PAY 1.82 10/12/2028	SERGO PLC	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/12/2018	10/12/2028	1	9,336,000	1.82 / 4.24	(11,600)		232,564	356,000		611,017		165,200			139,338		100/100
RCV 4.40275 PAY 4.113 01/03/20	AURORA SOLAR CORPORATION	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	7,244,887	4.11 / 4.4	(121,663)	124,141	16,090	(103,079)		145,820		(376,045)			136,552		100/100
RCV 5.567 PAY 3.11 12/05/2036	TANK AND RAST	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		110,702	46,020		188,700		80,535			91,680		100/100
RCV 5.567 PAY 3.11 12/05/2036	TANK AND RAST	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		110,702	46,020		188,700		80,535			91,680		100/100
RCV 4.32 PAY 3.06 03/31/2026	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32		7,208	(1,559)	(172,748)		(82,991)		(179,955)			75,379		100/100
RCV 4.312 PAY 3.06 09/30/2026	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31		7,208	41,875	(172,748)		(80,807)		(179,955)			78,352		100/100
RCV 4.32 PAY 3.06 03/31/2026	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32		7,208	(1,559)	(172,748)		(82,991)		(179,955)			75,379		100/100
RCV 4.312 PAY 3.06 09/30/2026	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31		7,208	41,875	(172,748)		(80,807)		(179,955)			78,352		100/100
RCV 4.805 PAY 4.56 06/12/2029	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805		551	5,521	(287,682)		(30,584)		(288,233)			114,951		100/100
RCV 4.805 PAY 4.56 06/12/2029	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805		551	5,521	(287,682)		(30,584)		(288,233)			114,951		100/100
RCV 4.075 PAY 2.97 09/17/2029	Forth Ports PP9N3MOF9	SCH D-1	Currency	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	07/17/2019	09/17/2029	1	5,843,040	2.97 / 4.075		940		(383,285)		(385,113)		(384,225)			91,738		100/100

SCHEDULE DB - PART A - SECTION 1

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RCV 4.1565 PAY 3.03 09/17/2031	Forth Port Finance Plc PP9FAK407	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/17/2019	09/17/2031	1	6,588,960	3.03 / 4.1565		1,060		(432,215)		(450,925)		(433,275)			113,552		100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,260,652	3.515 / 5.9755		(1,496)		(98,146)		(101,357)		(96,650)			69,667		100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	10,216,711	3.515 / 5.9755		(4,688)		(307,523)		(317,586)		(302,835)			218,289		100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,260,652	3.515 / 5.9755		(1,499)		(98,146)		(101,357)		(96,650)			69,667		100/100
RCV 3.44 PAY 1.38 09/30/2031	Alpha Trains L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44		188		(104,625)		(116,788)		(104,813)			70,859		100/100
RCV 3.44 PAY 1.38 09/30/2031	Alpha Trains L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44		188		(104,625)		(116,788)		(104,813)			70,859		100/100
RCV 3.885 PAY 2.81 12/18/2039	Bristol Airport G8278*AA9	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	5,335,010	2.81 / 3.885		860		(361,415)		(560,747)		(362,275)			120,067		100/100
RCV 3.885 PAY 2.81 12/18/2039	Bristol Airport G8278*AA9	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885		600		(252,150)		(391,219)		(252,750)			83,768		100/100
RCV 3.885 PAY 2.81 12/18/2039	Bristol Airport G8278*AA9	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885		600		(252,150)		(391,219)		(252,750)			83,768		100/100
RCV 5.5875 PAY 3.375 12/31/2038	Societa di Progetto Brebemi ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,509,000	3.375 / 5.5875		2,250		(103,500)		(180,024)		(105,750)			120,947		100/100
RCV 5.5875 PAY 3.375 12/31/2038	Societa di Progetto Brebemi ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	10,797,640	3.375 / 5.5875		4,410		(202,860)		(352,847)		(207,270)			237,057		100/100
RCV 5.5875 PAY 3.375 12/31/2038	Societa di Progetto Brebemi ZQ0157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,509,000	3.375 / 5.5875		2,250		(103,500)		(180,024)		(105,750)			120,948		100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group PP083L3D1	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729		1,430		(259,903)		(377,455)		(261,333)			232,274		100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group PP083L3D1	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729		1,430		(259,903)		(377,455)		(261,333)			232,274		100/100
RCV 3.901 PAY 3.07 04/30/2027	Angel Trains / Willow Holdco 1 Ltd PP9I82WX1	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901		(2,850)		(360,525)		(137,712)		(357,675)			166,721		100/100
RCV 3.901 PAY 3.07 04/30/2027	Angel Trains / Willow Holdco 1 Ltd PP9I82WX1	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901		(2,850)		(360,525)		(137,712)		(357,675)			166,721		100/100
RCV 4.107 PAY 3.15 03/31/2037	Semperian G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,404,500	3.15 / 4.107		7,500		(219,250)		(345,519)		(226,750)			133,960		100/100
RCV 4.107 PAY 3.15 03/31/2037	Semperian G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,404,500	3.15 / 4.107		7,500		(219,250)		(345,519)		(226,750)			133,960		100/100
RCV 4.107 PAY 3.15 03/31/2037	Semperian G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	12,809,000	3.15 / 4.107		15,000		(438,500)		(691,037)		(453,500)			267,919		100/100
RCV 3.5751 PAY 2.84 12/18/2026	Peel Ports G6970*AR7	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/06/2019	12/18/2026	1	18,817,370	2.84 / 3.5751		75,075		(126,555)		(370,579)		(201,630)			250,172		100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw PP044AM59	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	19,237,600	1.82 / 3.915		4,325		(181,650)		(122,738)		(185,970)			324,055		100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw PP044AM59	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	5,560,000	1.82 / 3.915		1,250		(52,500)		(35,473)		(53,750)			93,658		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										12,567,916	(12,405,043)	10,131,714	77,152,845	XXX	82,707,253		(22,016,854)			11,076,081	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										12,567,916	(12,405,043)	4,122,734	77,152,845	XXX	91,737,161		(22,016,854)			19,705,528	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(6,008,980)		XXX	9,029,908					8,629,447	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										12,567,916	(12,405,043)	10,131,714	77,152,845	XXX	82,707,253		(22,016,854)			11,076,081	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										12,567,916	(12,405,043)	4,122,734	77,152,845	XXX	91,737,161		(22,016,854)			19,705,528	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										12,567,916	(12,405,043)	4,122,734	77,152,845	XXX	91,737,161		(22,016,854)			19,705,528	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										225,366	225,862,152	(30,509)	356,445,262	XXX	356,256,329	130,338,806					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										12,793,282	213,457,109	4,092,225	433,598,107	XXX	447,993,490	130,338,806	(22,016,854)			19,705,528	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
SPXAV5E European Option 9/9/2019 170.23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern	58DKGMJYYYJLN8C3868	11/25/2014	09/09/2019	09/09/2019	Exercise	753	128,263	170.23	3,448		9,255		3,448		(1,912)			5,807			0010
SPXAV5E European Option 9/23/2019 169.87	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern	58DKGMJYYYJLN8C3868	11/25/2014	09/23/2019	09/23/2019	Exercise	766	130,122	169.87	3,609		9,812		3,609		(2,081)			6,204			0010
SPXAV5E European Option 10/7/2019 167.34	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern	58DKGMJYYYJLN8C3868	11/25/2014	10/07/2019	10/07/2019	Exercise	4,323	723,517	167.34	23,653		62,729		23,653		(17,927)			39,076			0010
SPXAV5E European Option 10/21/2019 166.99	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern	58DKGMJYYYJLN8C3868	11/25/2014	10/21/2019	10/21/2019	Exercise	2,455	410,117	166.99	13,741		40,023		13,741		(10,642)			26,282			0010
SPXAV5E European Option 11/7/2019 169.08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern	58DKGMJYYYJLN8C3868	11/25/2014	11/07/2019	11/07/2019	Exercise	8,983	1,518,858	169.08	44,469		143,590		44,469		(28,537)			99,121			0010
SPXAV5E European Option 11/21/2019 169.95	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern	58DKGMJYYYJLN8C3868	11/25/2014	11/21/2019	11/21/2019	Exercise	2,596	441,325	169.95	12,261		40,376		12,261		(7,068)			28,114			0010
.030415A SPXAV5E 12/09/19|.030415A|SPXAV5E EURO 12	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	03/04/2015	12/09/2019	12/09/2019	Exercise	2,249	382,091	169.83	10,716		37,390		10,716		(6,299)			26,674			0010
.080317A SPX EURO12/31/19|.080317A|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	08/03/2017	12/31/2019	12/31/2019	Exercise	8,168	21,500,000	2632.1925		836,350	5,133,786		836,350					4,297,436			0010
.080317B SPX EURO12/31/19|.080317B|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	08/03/2017	12/31/2019	12/31/2019	Exercise	779	2,100,000	2694.86375		63,840	448,940		63,840					385,100			0010
.080317C SPX EURO12/31/19|.080317C|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	08/03/2017	12/31/2019	12/31/2019	Exercise	652	1,800,000	2757.535		43,020	339,805		43,020					296,785			0010
.120717Z EEJ EURO11/14/19|.120717Z|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/07/2017	11/14/2019	11/14/2019	Exercise	494	66,267	133.9	3,101		1,292		3,101		2,683			(1,810)			0010
.041618D EEJ EURO04/08/19|.041618D|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	5,410	730,000	134.92	16,425				16,425		16,005			(16,425)			0010
.041618O EEJ EURO04/15/19|.041618O|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	39,635	5,390,000	135.99	144,991				144,991		142,832			(144,991)			0010
.042318S EEJ EURO04/22/19|.042318S|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	8,664	1,175,000	135.61	27,495				27,495		26,834			(27,495)			0010
.A043018 SPX ASIAN04/29/1|.A043018|SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA	B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	1,190	3,153,192	2648.05	73,784		146,473		73,784		23,092			72,689			0010
.K042318 SPX ASIAN04/22/1|.K042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC	SNZ20JLFK8MNNCLQOF39	04/23/2018	04/22/2019	04/22/2019	Exercise	1,223	3,267,047	2670.29	90,497		87,244		90,497		70,790			(3,253)			0010
.042318R EEJ EURO04/22/19|.042318R|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	8,812	1,195,000	135.61	24,259				24,259		23,595			(24,259)			0010
.041618P EEJ EURO04/15/19|.041618P|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	1,650	225,000	136.329975	6,638				6,638		6,562			(6,638)			0010
.Y040918 SPX EURO04/08/19|.Y040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA	B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	7,355	19,221,752	2613.16	526,676		957,277		526,676		252,721			430,601			0010
.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	04/29/2019	Exercise	796	2,108,642	2648.05	59,042		97,952		59,042		24,553			38,910			0010
.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	04/29/2019	Exercise	1,610	4,265,744	2648.05	108,776		198,154		108,776		39,432			89,378			0010
.H043018 SPX EURO04/29/19|.H043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA	B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	2,006	5,313,418	2648.05	98,298		171,619		98,298		48,863			73,321			0010
.040918T EEJ EURO04/08/19|.040918T|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	25,570	3,450,000	134.92	81,420				81,420		79,416			(81,420)			0010
.L042318 SPX ASIAN04/22/1|.L042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC	SNZ20JLFK8MNNCLQOF39	04/23/2018	04/22/2019	04/22/2019	Exercise	1,292	3,452,135	2670.29	104,254		92,187		104,254		83,413			(12,067)			0010
.041618Q EEJ EURO04/15/19|.041618Q|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM	W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	8,372	1,150,000	137.3499	30,245				30,245		30,025			(30,245)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.N043018 SPX EUR004/29/19|.N043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	2,494	6,606,779	2648.05	173,097		313,816		173,097		92,222			140,719			0010
.040918U EEJ EUR004/08/19|.040918U|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	60,406	8,150,000	134.92	203,750				203,750		199,009			(203,750)			0010
.042418K MXEA EUR004/08/1|.042418K|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/08/2019	04/08/2019	Expiration	445	900,809	2024.29	19,625				19,625		19,399			(19,625)			0010
.T041618 SPX EUR004/15/19|.T041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	730	1,956,832	2677.84	64,184		119,368		64,184		43,427			55,184			0010
.M042318 SPX ASIAN04/22/1|.M042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	04/23/2018	04/22/2019	04/22/2019	Exercise	608	1,625,857	2670.29	50,564		43,417		50,564		40,747			(7,147)			0010
.O040918 SPX ASIAN04/08/1|.O040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	618	1,615,779	2613.16	52,674		98,399		52,674		431			45,724			0010
.040918V EEJ EUR004/08/19|.040918V|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	9,116	1,230,000	134.92	31,488				31,488		30,772			(31,488)			0010
.B041618 SPX ASIAN04/15/1|.B041618|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	2,152	5,762,979	2677.84	135,430		200,246		135,430		80,030			64,815			0010
.Q042318 SPX EUR004/22/19|.Q042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	4,279	11,427,263	2670.29	238,830		411,380		238,830		140,144			172,550			0010
.041618W EEJ EUR004/15/19|.041618W|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	4,497	630,000	140.0697	11,970				11,970		11,947			(11,970)			0010
.042318E EEJ EUR004/15/19|.042318E|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	1,985	270,000	135.99	5,130				5,130		5,023			(5,130)			0010
.041618X EEJ EUR004/15/19|.041618X|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	2,029	285,000	140.409675	5,187				5,187		5,179			(5,187)			0010
.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	04/22/2019	Exercise	1,826	4,876,352	2670.29	92,163		157,012		92,163		53,035			64,849			0010
.C041618 SPX ASIAN04/15/1|.C041618|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	898	2,404,888	2677.84	61,565		83,562		61,565		38,363			21,997			0010
.T040918 SPX EUR004/08/19|.T040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	6,481	16,938,137	2613.16	387,883		687,661		387,883		178,430			299,777			0010
.041618K EEJ EUR004/15/19|.041618K|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	10,515	1,430,000	135.99	33,462				33,462		32,890			(33,462)			0010
.040918Z EEJ EUR004/08/19|.040918Z|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	26,616	3,645,000	136.9438	89,303				89,303		88,608			(89,303)			0010
.F043018 SPX EUR004/29/19|.F043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	342	905,977	2648.05	12,049		20,565		12,049		5,769			8,516			0010
.Z040918 SPX EUR004/08/19|.Z040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	461	1,207,045	2613.16	34,642		63,249		34,642		16,859			28,608			0010
.042318Y EEJ EUR004/22/19|.042318Y|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	13,835	1,895,000	136.9661	49,649				49,649		49,113			(49,649)			0010
.041618J EEJ EUR004/08/19|.041618J|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	5,410	730,000	134.92	22,776				22,776		22,351			(22,776)			0010
.A040918 EEJ EUR004/08/19|.A040918|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	3,451	475,000	137.6184	10,735				10,735		10,674			(10,735)			0010
.040918Y EEJ EUR004/08/19|.040918Y|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	37,058	5,050,000	136.2692	133,825				133,825		132,408			(133,825)			0010
.A40918 SPX EUR004/08/19|.A40918|SPX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	4,643	12,133,555	2613.16	362,793		667,328		362,793		178,468			304,534			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.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	04/29/2019	Exercise	1,197	3,171,305	2648.05	52,644		91,329		52,644		25,764			38,685			0010
.042318F EEJ EUR004/15/19|.042318F|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	4,154	565,000	135.99	10,961				10,961		10,737			(10,961)			0010
.042318M EEJ EUR004/15/19|.042318M|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	1,580	215,000	135.99	5,311				5,311		5,224			(5,311)			0010
.042318G EEJ EUR004/15/19|.042318G|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	1,948	265,000	135.99	5,274				5,274		5,168			(5,274)			0010
.042418S MXEA EUR004/15/1|.042418S|MXEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	04/15/2019	Expiration	733	1,497,944	2043.58	43,570				43,570		43,222			(43,570)			0010
.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	04/15/2019	Exercise	544	1,459,316	2677.84	24,516		45,531		24,516		11,090			21,015			0010
.S040918 SPX EUR004/08/19|.S040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	3,077	8,041,425	2613.16	176,911		312,806		176,911		80,535			135,894			0010
.041618Z SPX ASIAN04/15/1|.041618Z|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	1,790	4,795,262	2677.84	96,864		166,621		96,864		51,366			69,756			0010
.043018W EEJ EUR004/29/19|.043018W|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	9,757	1,360,000	139.3796	25,568				25,568		25,439			(25,568)			0010
.042418L MXEA EUR004/08/1|.042418L|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/08/2019	04/08/2019	Expiration	614	1,242,914	2024.29	30,270				30,270		29,944			(30,270)			0010
.042418R MXEA EUR004/15/1|.042418R|MXEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	04/15/2019	Expiration	777	1,587,862	2043.58	41,150				41,150		40,798			(41,150)			0010
.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	04/22/2019	Exercise	347	927,299	2670.29	12,519		20,680		12,519		7,001			8,161			0010
.042318H EEJ EUR004/15/19|.042318H|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	2,132	290,000	135.99	6,032				6,032		5,916			(6,032)			0010
.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	04/15/2019	Exercise	4,658	12,473,620	2677.84	344,272		619,945		344,272		225,428			275,674			0010
.042418Q MXEA EUR004/15/1|.042418Q|MXEA EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	04/15/2019	Expiration	1,353	2,764,964	2043.58	68,732				68,732		68,130			(68,732)			0010
.043018G EEJ EUR004/22/19|.043018G|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	2,912	395,000	135.61	9,599				9,599		9,376			(9,599)			0010
.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	04/15/2019	Exercise	1,174	3,145,471	2677.84	83,355		149,413		83,355		54,138			66,058			0010
.K043018 SPX EUR004/29/19|.K043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	5,895	15,612,559	2648.05	352,844		629,207		352,844		180,473			276,363			0010
.041618H EEJ EUR004/08/19|.041618H|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	6,114	825,000	134.92	24,090				24,090		23,610			(24,090)			0010
.042318W EEJ EUR004/22/19|.042318W|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	29,643	4,020,000	135.61	107,736				107,736		105,470			(107,736)			0010
.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	04/15/2019	Exercise	10,245	27,435,354	2677.84	696,858		1,242,861		696,858		448,866			546,003			0010
.043018V EEJ EUR004/29/19|.043018V|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	16,257	2,255,000	138.703	46,228				46,228		45,916			(46,228)			0010
.042318X EEJ EUR004/22/19|.042318X|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	1,537	210,000	136.627075	5,712				5,712		5,641			(5,712)			0010
.041618I EEJ EUR004/08/19|.041618I|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	7,226	975,000	134.92	29,543				29,543		28,975			(29,543)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.040918S EEJ EUR004/08/19|.040918S|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	10,376	1,400,000	134.92	28,560				28,560		27,754			(28,560)			0010
.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	04/08/2019	Exercise	5,076	13,266,046	2613.16	271,954		477,559		271,954		121,903			205,605			0010
.R042318 SPX EUR004/22/19|.R042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	1,881	5,024,720	2670.29	110,041		190,937		110,041		65,142			80,896			0010
.043018O EEJ EUR004/29/19|.043018O|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	42,824	5,795,000	135.32	146,614				146,614		142,222			(146,614)			0010
.042318Q EEJ EUR004/22/19|.042318Q|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	1,511	205,000	135.61	3,916				3,916		3,803			(3,916)			0010
.043018N EEJ EUR004/29/19|.043018N|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	10,715	1,450,000	135.32	35,815				35,815		34,717			(35,815)			0010
.043018P EEJ EUR004/29/19|.043018P|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	39,092	5,290,000	135.32	136,482				136,482		132,472			(136,482)			0010
.E043018 SPX ASIAN04/29/1|.E043018|SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	705	1,868,093	2648.05	55,856		86,777		55,856		25,191			30,922			0010
.D042318 SPX ASIAN04/22/1|.D042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	04/23/2018	04/22/2019	04/22/2019	Exercise	315	841,443	2670.29	13,295		22,470		13,295		8,500			9,175			0010
.0043018 SPX EUR004/29/19|.0043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	4,993	13,222,746	2648.05	360,981		657,180		360,981		194,735			296,199			0010
.E042318 SPX ASIAN04/22/1|.E042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	04/23/2018	04/22/2019	04/22/2019	Exercise	570	1,524,719	2670.29	27,597		40,717		27,597		18,686			13,119			0010
.H041618 SPX EUR004/15/19|.H041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	549	1,471,928	2677.84	19,871		33,414		19,871		11,633			13,544			0010
.042418D MXEA ASIAN04/22/1|.042418D|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/22/2019	04/22/2019	Expiration	886	1,811,711	2044.82	42,129				42,129		42,129			(42,129)			0010
.B040918 EEJ EUR004/08/19|.B040918|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	9,604	1,325,000	137.9557	28,753				28,753		28,615			(28,753)			0010
.042418C MXEA ASIAN04/15/1|.042418C|MXEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2019	04/15/2019	Expiration	917	1,873,963	2043.58	45,584				45,584		45,584			(45,584)			0010
.043018X SPX ASIAN04/29/1|.043018X|SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	974	2,581,399	2648.05	44,142		83,377		44,142		6,459			39,235			0010
.043018H EEJ EUR004/22/19|.043018H|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	6,857	930,000	135.61	23,157				23,157		22,633			(23,157)			0010
.C040918 EEJ EUR004/08/19|.C040918|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	22,596	3,125,000	138.293	65,000				65,000		64,737			(65,000)			0010
.H040918 SPX ASIAN04/08/1|.H040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	1,168	3,053,210	2613.16	68,087		131,293		68,087		(20,578)			63,206			0010
.G041618 SPX ASIAN04/15/1|.G041618|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	667	1,788,315	2677.84	55,438		62,138		55,438		38,141			6,701			0010
.042318O EEJ EUR004/15/19|.042318O|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	1,856	255,000	137.3499	6,299				6,299		6,250			(6,299)			0010
.X042318 SPX EUR004/22/19|.X042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	1,358	3,626,703	2670.29	104,812		190,402		104,812		65,543			85,590			0010
.I040918 SPX ASIAN04/08/1|.I040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	668	1,745,769	2613.16	40,327		78,558		40,327		(11,432)			38,231			0010
.042318P EEJ EUR004/15/19|.042318P|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	1,514	210,000	138.641805	4,431				4,431		4,412			(4,431)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.Y042318 SPX EUR004/22/19|.Y042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	4,055	10,830,017	2670.29	328,150		599,966		328,150		207,385			271,817			0010
.042418B MXEA ASIAN04/08/|.042418B|MXEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/08/2019	04/08/2019	Expiration	1,216	2,461,537	2024.29	64,010				64,010		64,010			(64,010)			0010
.A041618 SPX ASIAN04/15/1|.A041618|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	936	2,507,744	2677.84	55,672		87,136		55,672		31,657			31,464			0010
.E041618 SPX ASIAN04/15/1|.E041618|SPX ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	495	1,327,646	2677.84	37,573		46,132		37,573		24,738			8,559			0010
.043018Q EEJ EUR004/29/19|.043018Q|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	28,968	3,920,000	135.32	105,056				105,056		102,084			(105,056)			0010
.042418M MXEA EUR004/08/1|.042418M|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/08/2019	04/08/2019	Expiration	1,641	3,321,860	2024.29	89,402				89,402		88,495			(89,402)			0010
.043018R EEJ EUR004/29/19|.043018R|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	15,400	2,110,000	137.0115	52,961				52,961		52,252			(52,961)			0010
.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	04/22/2019	Exercise	966	2,581,006	2670.29	43,877		74,077		43,877		24,961			30,200			0010
.040918X EEJ EUR004/08/19|.040918X|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	35,576	4,800,000	134.92	130,080				130,080		127,287			(130,080)			0010
.G040918 SPX ASIAN04/08/1|.G040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	1,581	4,131,844	2613.16	84,703		159,081		84,703		(28,423)			74,378			0010
.042418N MXEA EUR004/08/1|.042418N|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/08/2019	04/08/2019	Expiration	903	1,827,934	2024.29	54,848				54,848		54,330			(54,848)			0010
.R041618 SPX EUR004/15/19|.R041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	3,635	9,736,492	2677.84	294,042		537,466		294,042		195,866			243,424			0010
.M040918 SPX ASIAN04/08/1|.M040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	913	2,386,416	2613.16	67,774		142,710		67,774		(8,442)			74,936			0010
.0043018 SPX EUR004/29/19|.0043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	1,052	2,785,802	2648.05	84,410		156,288		84,410		46,880			71,878			0010
.E040918 EEJ EUR004/08/19|.E040918|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	4,127	575,000	139.3049	10,523				10,523		10,497			(10,523)			0010
.C40918 SPX EUR004/08/19|.C40918|SPX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	1,185	3,096,595	2613.16	96,304		178,058		96,304		48,145			81,754			0010
.B40918 SPX EUR004/08/19|.B40918|SPX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	2,718	7,102,595	2613.16	215,919		397,754		215,919		106,951			181,835			0010
.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	04/29/2019	Exercise	2,594	6,869,545	2648.05	196,469		360,644		196,469		107,320			164,176			0010
.043018K EEJ EUR004/22/19|.043018K|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	7,447	1,010,000	135.61	28,078				28,078		27,509			(28,078)			0010
.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	04/29/2019	Exercise	1,410	3,735,816	2648.05	120,293		225,640		120,293		67,903			105,347			0010
.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	04/15/2019	Exercise	1,845	4,941,659	2677.84	142,814		259,443		142,814		94,297			116,630			0010
.041618R EEJ EUR004/15/19|.041618R|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	1,851	255,000	137.689875	6,452				6,452		6,411			(6,452)			0010
.041618S EEJ EUR004/15/19|.041618S|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	20,430	2,820,000	138.02985	68,526				68,526		68,161			(68,526)			0010
.D040918 EEJ EUR004/08/19|.D040918|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	4,353	605,000	138.9676	11,556				11,556		11,522			(11,556)			0010

SCHEDULE DB - PART A - SECTION 2

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.042318I EEJ EUR004/15/19|.042318I|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	2,536	345,000	135.99	7,452				7,452		7,314			(7,452)			0010
.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	04/15/2019	Exercise	1,437	3,849,181	2677.84	105,082		133,747		105,082		67,890			28,665			0010
.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	04/29/2019	Exercise	1,209	3,201,757	2648.05	91,570		148,729		91,570		39,102			57,159			0010
.A042318 EEJ EUR004/22/19|.A042318|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	22,420	3,115,000	138.932445	64,481				64,481		64,185			(64,481)			0010
.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	04/29/2019	Exercise	2,063	5,464,304	2648.05	110,379		216,938		110,379		25,100			106,559			0010
.W042318 SPX EUR004/22/19|.W042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	7,990	21,337,039	2670.29	588,902		1,060,424		588,902		364,893			471,521			0010
.I042318 SPX ASIAN04/22/1|.I042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	04/23/2018	04/22/2019	04/22/2019	Exercise	1,450	3,872,432	2670.29	91,389		103,411		91,389		68,136			12,021			0010
.V040918 SPX EUR004/08/19|.V040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	9,686	25,313,603	2613.16	635,371		1,141,609		635,371		298,072			506,238			0010
.042318Z EEJ EUR004/22/19|.042318Z|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	27,353	3,765,000	137.64415	91,113				91,113		90,374			(91,113)			0010
.A42318 SPX EUR004/22/19|.A42318|SPX EURO 04/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	984	2,629,457	2670.29	85,457		158,558		85,457		54,799			73,100			0010
.J041618 SPX EUR004/15/19|.J041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	3,687	9,873,517	2677.84	203,395		353,484		203,395		126,000			150,090			0010
.041618L EEJ EUR004/15/19|.041618L|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	36,583	4,975,000	135.99	123,380				123,380		121,389			(123,380)			0010
.L043018 SPX EUR004/29/19|.L043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	1,754	4,645,818	2648.05	108,712		194,198		108,712		56,084			85,486			0010
.U040918 SPX EUR004/08/19|.U040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	558	1,460,547	2613.16	35,345		63,096		35,345		16,462			27,751			0010
.F040918 SPX ASIAN04/08/1|.F040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	534	1,397,453	2613.16	24,316		44,301		24,316		(9,266)			19,985			0010
.I041618 SPX EUR004/15/19|.I041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	1,473	3,945,262	2677.84	69,831		119,544		69,831		42,037			49,713			0010
.043018D EEJ EUR004/15/19|.043018D|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/15/2019	04/15/2019	Expiration	1,838	250,000	135.99	5,650				5,650		5,550			(5,650)			0010
.M043018 SPX EUR004/29/19|.M043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	5,409	14,323,673	2648.05	362,389		654,614		362,389		191,049			292,225			0010
.043018Z SPX ASIAN04/29/1|.043018Z|SPX ASIAN 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	1,643	4,351,594	2648.05	94,430		189,294		94,430		25,372			94,864			0010
.V042318 SPX EUR004/22/19|.V042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	2,162	5,775,402	2670.29	150,738		268,559		150,738		92,393			117,821			0010
.K041618 SPX EUR004/15/19|.K041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	3,735	10,003,875	2677.84	215,083		375,149		215,083		134,365			160,066			0010
.043018F EEJ EUR004/22/19|.043018F|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	3,392	460,000	135.61	10,258				10,258		10,000			(10,258)			0010
.043018E EEJ EUR004/22/19|.043018E|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	3,687	500,000	135.61	10,450				10,450		10,172			(10,450)			0010
.U042318 SPX EUR004/22/19|.U042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	4,873	13,014,073	2670.29	331,859		589,517		331,859		202,401			257,658			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.043018L EEJ EUR004/29/19|.043018L|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	12,008	1,625,000	135.32	36,563				36,563		35,338			(36,563)			0010
.042318N EEJ EUR004/15/19|.042318N|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	6,250	850,000	135.99	21,760				21,760		21,420			(21,760)			0010
.F042318 SPX ASIAN04/22/1|.F042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	04/23/2018	04/22/2019	04/22/2019	Exercise	590	1,577,236	2670.29	31,229		42,119		31,229		21,895			10,890			0010
.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	04/08/2019	Exercise	1,146	2,995,520	2613.16	79,381		161,757		79,381		(14,636)			82,376			0010
.041618U EEJ EUR004/15/19|.041618U|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	2,013	280,000	139.049775	6,020				6,020		6,000			(6,020)			0010
.S042318 SPX EUR004/22/19|.S042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	5,320	14,207,748	2670.29	326,778		572,558		326,778		195,099			245,780			0010
.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	04/08/2019	Exercise	530	1,386,554	2613.16	33,832		70,162		33,832		(8,992)			36,330			0010
.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	04/15/2019	Exercise	1,314	3,519,351	2677.84	79,889		140,428		79,889		50,389			60,538			0010
.T042318 SPX EUR004/22/19|.T042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	1,506	4,022,758	2670.29	95,742		168,154		95,742		57,613			72,412			0010
.041618T EEJ EUR004/15/19|.041618T|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	2,739	380,000	138.7098	8,512				8,512		8,479			(8,512)			0010
.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	04/29/2019	Exercise	362	959,018	2648.05	32,319		61,281		32,319		18,466			28,962			0010
.043018M EEJ EUR004/29/19|.043018M|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	9,828	1,330,000	135.32	32,053				32,053		31,047			(32,053)			0010
.E40918 SPX EUR004/08/19|.E40918|SPX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	610	1,596,615	2613.16	55,243		103,942		55,243		28,842			48,699			0010
.Z042318 SPX EUR004/22/19|.Z042318|SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	04/23/2018	04/22/2019	04/22/2019	Exercise	575	1,536,647	2670.29	47,943		88,356		47,943		30,465			40,413			0010
.041618V EEJ EUR004/15/19|.041618V|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	20,769	2,895,000	139.38975	59,927				59,927		59,761			(59,927)			0010
.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	04/08/2019	Exercise	3,200	8,363,329	2613.16	201,556		397,274		201,556		(51,740)			195,718			0010
.H042318 SPX ASIAN04/22/1|.H042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	04/23/2018	04/22/2019	04/22/2019	Exercise	1,601	4,277,086	2670.29	93,668		114,217		93,668		68,110			20,549			0010
.043018J EEJ EUR004/22/19|.043018J|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	6,360	862,500	135.61	23,288				23,288		22,801			(23,288)			0010
.D40918 SPX EUR004/08/19|.D40918|SPX EURO 04/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	2,505	6,546,488	2613.16	211,451		393,442		211,451		107,338			181,990			0010
.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	04/15/2019	Exercise	999	2,676,689	2677.84	80,300		93,007		80,300		54,415			12,706			0010
.G042318 SPX ASIAN04/22/1|.G042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	04/23/2018	04/22/2019	04/22/2019	Exercise	1,185	3,165,379	2670.29	65,840		84,529		65,840		47,010			18,689			0010
.J042318 SPX ASIAN04/22/1|.J042318|SPX ASIAN 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	04/23/2018	04/22/2019	04/22/2019	Exercise	1,324	3,538,051	2670.29	90,928		94,481		90,928		69,612			3,553			0010
.C042318 EEJ EUR004/22/19|.C042318|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	1,999	280,000	140.017325	5,068				5,068		5,054			(5,068)			0010
.B042318 EEJ EUR004/22/19|.B042318|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	9,486	1,325,000	139.6783	25,043				25,043		24,962			(25,043)			0010

SCHEDULE DB - PART A - SECTION 2

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.043018I EEJ EUR004/22/19|.043018I|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/22/2019	04/22/2019	Expiration	1,142	155,000	135.61	4,046				4,046		3,958			(4,046)			0010
.042318T EEJ EUR004/22/19|.042318T|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	39,230	5,320,000	135.61	131,404				131,404		128,408			(131,404)			0010
.041618E EEJ EUR004/08/19|.041618E|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	4,669	630,000	134.92	15,246				15,246		14,881			(15,246)			0010
.043018T EEJ EUR004/29/19|.043018T|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	5,047	695,000	137.6881	16,124				16,124		15,959			(16,124)			0010
.042318V EEJ EUR004/22/19|.042318V|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	27,394	3,715,000	135.61	96,219				96,219		94,125			(96,219)			0010
.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	04/15/2019	Expiration	458	935,960	2043.58	19,387				19,387		19,200			(19,387)			0010
.041618G EEJ EUR004/08/19|.041618G|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	9,264	1,250,000	134.92	34,875				34,875		34,148			(34,875)			0010
.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	04/08/2019	Exercise	525	1,371,961	2613.16	19,345		33,202		19,345		8,031			13,858			0010
.041618F EEJ EUR004/08/19|.041618F|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/08/2019	04/08/2019	Expiration	2,260	305,000	134.92	8,266				8,266		8,088			(8,266)			0010
.043018S EEJ EUR004/29/19|.043018S|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	12,741	1,750,000	137.3498	42,175				42,175		41,680			(42,175)			0010
.042318U EEJ EUR004/22/19|.042318U|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/22/2019	04/22/2019	Expiration	7,558	1,025,000	135.61	25,933				25,933		25,355			(25,933)			0010
.042318L EEJ EUR004/15/19|.042318L|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	2,647	360,000	135.99	8,712				8,712		8,568			(8,712)			0010
.042318J EEJ EUR004/15/19|.042318J|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	3,823	520,000	135.99	11,960				11,960		11,752			(11,960)			0010
.0040918 SPX EUR004/08/19|.0040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	2,360	6,167,894	2613.16	109,788		191,210		109,788		47,635			81,421			0010
.041618M EEJ EUR004/15/19|.041618M|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	3,676	500,000	135.99	12,700				12,700		12,500			(12,700)			0010
.N040918 SPX ASIAN04/08/1|.N040918|SPX ASIAN 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	04/09/2018	04/08/2019	04/08/2019	Exercise	2,157	5,637,112	2613.16	177,569		343,292		177,569		(4,414)			165,723			0010
.043018U EEJ EUR004/29/19|.043018U|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	04/29/2019	04/29/2019	Expiration	4,589	635,000	138.3647	13,589				13,589		13,484			(13,589)			0010
.042318K EEJ EUR004/15/19|.042318K|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/15/2019	04/15/2019	Expiration	3,787	515,000	135.99	12,206				12,206		11,999			(12,206)			0010
.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	04/15/2019	Exercise	1,022	2,738,011	2677.84	85,426		157,440		85,426		57,228			72,014			0010
.W040918 SPX EUR004/08/19|.W040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	2,921	7,634,817	2613.16	195,452		351,215		195,452		92,314			155,764			0010
.I043018 SPX EUR004/29/19|.I043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	4,262	11,287,022	2648.05	230,255		406,334		230,255		115,878			176,078			0010
.042318D EEJ EUR004/08/19|.042318D|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/08/2019	04/08/2019	Expiration	2,038	275,000	134.92	7,838				7,838		7,677			(7,838)			0010
.040918W EEJ EUR004/08/19|.040918W|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	04/08/2019	04/08/2019	Expiration	48,473	6,540,000	134.92	170,694				170,694		166,888			(170,694)			0010
.041618N EEJ EUR004/15/19|.041618N|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	04/15/2019	04/15/2019	Expiration	24,082	3,275,000	135.99	85,150				85,150		83,839			(85,150)			0010

SCHEDULE DB - PART A - SECTION 2

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.M041618 SPX EUR004/15/19|.M041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	1,889	5,060,502	2677.84	120,440		212,542		120,440		76,691			92,102			0010
.042318C EEJ EUR004/08/19|.042318C|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	04/08/2019	04/08/2019	Expiration	2,445	330,000	134.92	8,547				8,547		8,355			(8,547)			0010
.J043018 SPX EUR004/29/19|.J043018|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/30/2018	04/29/2019	04/29/2019	Exercise	2,557	6,772,785	2648.05	144,938		256,686		144,938		73,542			111,748			0010
.0424180 MXEA EUR004/08/1|.0424180|MXEA EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	04/08/2019	04/08/2019	Expiration	581	1,176,112	2024.29	37,428				37,428		37,089			(37,428)			0010
.X040918 SPX EUR004/08/19|.X040918|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/09/2018	04/08/2019	04/08/2019	Exercise	3,348	8,750,192	2613.16	230,130		415,651		230,130		109,306			185,521			0010
.U041618 SPX EUR004/15/19|.U041618|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2019	04/15/2019	Exercise	1,175	3,147,212	2677.84	167,432		267,658		167,432		125,239			100,227			0010
.051718K SPX EUR004/15/19|.051718K|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/17/2018	04/15/2019	04/15/2019	Exercise	747	2,000,346	2677.84	114,709		170,122		114,709		87,892			55,412			0010
.A051418 EEJ EUR005/14/19|.A051418|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	951	130,000	136.61	3,965				3,965		3,890			(3,965)			0010
.Y051418 SPX EUR005/14/19|.Y051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	1,828	4,992,419	2730.13	252,616		190,690		252,616		195,920			(61,926)			0010
.D052918 SPX ASIAN05/28/1|.D052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/29/2018	05/28/2019	05/28/2019	Exercise	1,225	3,295,774	2689.86	74,485		97,254		74,485		53,461			22,769			0010
.051818P SPG EUR004/29/19|.051818P|SPG EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	04/29/2019	04/29/2019	Expiration	7,692	2,012,192	261.59	37,226				37,226		36,481			(37,226)			0010
.052118A EEJ EUR004/15/19|.052118A|EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	04/15/2019	04/15/2019	Expiration	1,838	250,000	135.99	7,200				7,200		7,100			(7,200)			0010
.052118V EEJ EUR005/14/19|.052118V|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	4,050	570,000	140.7083	11,001				11,001		10,957			(11,001)			0010
.052918F EEJ EUR005/21/19|.052918F|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	4,932	675,000	136.86	16,200				16,200		15,802			(16,200)			0010
.050718S EEJ EUR005/07/19|.050718S|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	13,461	1,855,000	137.7964	44,706				44,706		44,182			(44,706)			0010
.052918K EEJ EUR005/21/19|.052918K|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	1,077	150,000	139.18662	3,270				3,270		3,239			(3,270)			0010
.051718C SPX EUR004/23/19|.051718C|SPX EURO 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/17/2018	04/22/2019	04/22/2019	Exercise	287	767,174	2670.29	27,647		46,261		27,647		18,702			18,614			0010
.V051418 SPX EUR005/14/19|.V051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	2,294	6,264,516	2730.13	178,539		239,279		178,539		127,993			60,741			0010
.K050718 SPX EUR005/07/19|.K050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	2,042	5,459,165	2672.63	117,918		207,448		117,918		66,299			89,530			0010
.052918A EEJ EUR005/14/19|.052918A|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/14/2019	05/14/2019	Expiration	951	130,000	136.61	2,795				2,795		2,721			(2,795)			0010
.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	05/28/2019	Exercise	2,196	5,908,139	2689.86	166,019		247,167		166,019		100,396			81,148			0010
.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	05/14/2019	Exercise	504	1,376,907	2730.13	24,038		20,738		24,038		20,887			(3,300)			0010
.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	05/07/2019	Exercise	1,481	3,960,624	2672.63	80,005		160,403		80,005		30,098			80,398			0010
.R050718 SPX EUR005/07/19|.R050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	1,129	3,019,056	2672.63	92,383		171,183		92,383		55,957			78,800			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.B052118 EEJ EUR005/21/19|.B052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	5,151	705,000	136.86	17,414				17,414		16,998			(17,414)			0010
.051718D SPX EUR004/29/19|.051718D|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/17/2018	04/29/2019	04/29/2019	Exercise	1,468	3,888,132	2648.05	142,146		227,845		142,146		88,499			85,698			0010
.052118F EEJ EUR005/07/19|.052118F|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/07/2019	05/07/2019	Expiration	1,546	210,000	135.76	6,279				6,279		6,125			(6,279)			0010
.052918P EEJ EUR005/28/19|.052918P|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	5,002	680,000	135.92	15,912				15,912		15,258			(15,912)			0010
.E052918 SPX ASIAN05/28/1|.E052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/29/2018	05/28/2019	05/28/2019	Exercise	1,074	2,890,607	2689.86	69,086		85,298		69,086		50,454			16,212			0010
.A052918 EEJ EUR005/28/19|.A052918|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	2,025	285,000	140.6772	4,931				4,931		4,898			(4,931)			0010
.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	05/21/2019	Exercise	1,780	4,866,411	2733.01	108,492		60,937		108,492		100,804			(47,555)			0010
.052118W EEJ EUR005/21/19|.052118W|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	2,813	385,000	136.86	7,585				7,585		7,364			(7,585)			0010
.C052918 SPX ASIAN05/28/1|.C052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/29/2018	05/28/2019	05/28/2019	Exercise	1,122	3,018,095	2689.86	61,267		89,060		61,267		42,481			27,793			0010
.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	05/14/2019	Expiration	1,092	2,256,946	2066.8	46,213				46,213		45,585			(46,213)			0010
.050718L EEJ EUR005/07/19|.050718L|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	6,371	865,000	135.76	18,684				18,684		18,056			(18,684)			0010
.051418D EEJ EUR005/07/19|.051418D|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	3,756	510,000	135.76	11,679				11,679		11,311			(11,679)			0010
.050718R EEJ EUR005/07/19|.050718R|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	2,151	295,000	137.1176	7,700				7,700		7,584			(7,700)			0010
.051418Y EEJ EUR005/14/19|.051418Y|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	3,042	425,000	139.683725	9,095				9,095		9,039			(9,095)			0010
.W051418 SPX EUR005/14/19|.W051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	330	902,420	2730.13	26,982		34,469		26,982		19,443			7,486			0010
.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	05/21/2019	Exercise	1,043	2,851,359	2733.01	74,823		35,704		74,823		70,270			(39,118)			0010
.051718E SPX EUR005/07/19|.051718E|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/17/2018	05/07/2019	05/07/2019	Exercise	917	2,452,592	2672.63	76,102		124,592		76,102		48,325			48,489			0010
.050718W EEJ EUR005/07/19|.050718W|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	6,543	915,000	139.8328	17,202				17,202		17,112			(17,202)			0010
.L051418 SPX EUR005/14/19|.L051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	309	845,920	2730.13	11,505		19,288		11,505		7,698			7,783			0010
.051418J EEJ EUR005/07/19|.051418J|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	1,951	265,000	135.76	8,189				8,189		7,994			(8,189)			0010
.L050718 SPX EUR005/07/19|.L050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	7,002	18,713,959	2672.63	426,678		756,014		426,678		242,625			329,336			0010
.051418Z EEJ EUR005/14/19|.051418Z|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	18,639	2,610,000	140.02525	53,505				53,505		53,218			(53,505)			0010
.052918T EEJ EUR005/28/19|.052918T|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	16,369	2,225,000	135.92	59,630				59,630		57,471			(59,630)			0010
.G52118 SPX EUR005/21/19|.G52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	1,013	2,770,848	2733.01	87,005		133,169		87,005		62,776			46,164			0010

SCHEDULE DB - PART A - SECTION 2

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.052118J EEJ EUR005/14/19|.052118J|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	1,647	225,000	136.61	5,625				5,625		5,496			(5,625)			0010
.052318J MXEA EUR004/29/1|.052318J|MXEA EURO 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/29/2019	04/29/2019	Expiration	1,122	2,292,987	2043.66	52,207				52,207		51,482			(52,207)			0010
.052918J EEJ EUR005/21/19|.052918J|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	5,642	780,000	138.2286	19,110				19,110		18,861			(19,110)			0010
.M050718 SPX EUR005/07/19|.M050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	4,614	12,333,086	2672.63	293,527		522,925		293,527		168,453			229,398			0010
.G052118 EEJ EUR005/21/19|.G052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	10,103	1,400,000	138.57075	35,280				35,280		34,898			(35,280)			0010
.052918U EEJ EUR005/28/19|.052918U|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	3,241	445,000	137.2792	11,659				11,659		11,413			(11,659)			0010
.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	05/21/2019	Exercise	602	1,645,526	2733.01	40,350		20,605		40,350		37,732			(19,745)			0010
.050718M EEJ EUR005/07/19|.050718M|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	6,555	890,000	135.76	20,025				20,025		19,376			(20,025)			0010
.052118K EEJ EUR005/14/19|.052118K|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	4,758	650,000	136.61	16,835				16,835		16,462			(16,835)			0010
.F52118 SPX EUR005/21/19|.F52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	3,328	9,096,178	2733.01	262,880		437,167		262,880		187,816			174,288			0010
.050718Q EEJ EUR005/07/19|.050718Q|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	33,367	4,530,000	135.76	120,951				120,951		117,624			(120,951)			0010
.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	05/28/2019	Exercise	371	1,000,000	2689.86	29,200		41,835		29,200		17,782			12,635			0010
.051818Q SPG EUR005/14/19|.051818Q|SPG EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	05/14/2019	05/14/2019	Expiration	2,583	690,191	267.17	11,701				11,701		11,495			(11,701)			0010
.A052118 EEJ EUR005/21/19|.A052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	10,923	1,495,000	136.86	36,030				36,030		35,150			(36,030)			0010
.050718B EEJ EUR004/22/19|.050718B|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/22/2019	04/22/2019	Expiration	3,355	455,000	135.61	11,421				11,421		11,164			(11,421)			0010
.050718F EEJ EUR004/29/19|.050718F|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	4,618	625,000	135.32	13,563				13,563		13,096			(13,563)			0010
.052918E EEJ EUR005/21/19|.052918E|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	4,493	615,000	136.86	12,915				12,915		12,556			(12,915)			0010
.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	05/28/2019	Exercise	3,538	9,517,939	2689.86	197,973		341,708		197,973		113,436			143,735			0010
.051718H SPX EUR005/14/19|.051718H|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	05/17/2018	05/14/2019	05/14/2019	Exercise	1,039	2,839,253	2730.13	90,290		108,448		90,290		65,555			18,158			0010
.052118I EEJ EUR005/14/19|.052118I|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	2,269	310,000	136.61	6,882				6,882		6,706			(6,882)			0010
.051818H SPG ASIAN05/07/1|.051818H|SPG ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	05/07/2019	05/07/2019	Expiration	4,864	1,284,102	263.96	26,793				26,793		26,793			(26,793)			0010
.I052118 EEJ EUR005/21/19|.I052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	18,383	2,560,000	139.25505	59,648				59,648		59,144			(59,648)			0010
.P050718 SPX EUR005/07/19|.P050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	7,089	18,946,532	2672.63	517,240		939,731		517,240		305,685			422,490			0010
.050718C EEJ EUR004/22/19|.050718C|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/22/2019	04/22/2019	Expiration	1,548	210,000	135.61	5,712				5,712		5,594			(5,712)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.L052118 EEJ EUR005/21/19|.L052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	5,866	825,000	140.62365	16,253				16,253		16,170			(16,253)			0010
.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	05/07/2019	Exercise	707	1,892,008	2672.63	30,272		57,327		30,272		8,545			27,055			0010
.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	05/28/2019	Exercise	1,932	5,197,455	2689.86	98,232		168,395		98,232		55,243			70,163			0010
.052918V EEJ EUR005/28/19|.052918V|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	15,186	2,090,000	137.619	52,668				52,668		51,671			(52,668)			0010
.E52118 SPX EUR005/21/19|.E52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	1,865	5,098,257	2733.01	141,222		245,025		141,222		100,498			103,803			0010
.052118L EEJ EUR005/14/19|.052118L|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	6,954	950,000	136.61	25,175				25,175		24,629			(25,175)			0010
.H050718 SPX EUR005/07/19|.H050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL77OXOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	2,106	5,629,197	2672.63	94,571		162,117		94,571		50,869			67,547			0010
.P051418 SPX EUR005/14/19|.P051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	3,010	8,218,308	2730.13	177,515		312,281		177,515		123,700			134,765			0010
.050718A EEJ EUR004/08/19|.050718A|EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/08/2019	04/08/2019	Expiration	1,667	225,000	134.92	6,188				6,188		6,057			(6,188)			0010
.051418K EEJ EUR004/29/19|.051418K|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	04/29/2019	04/29/2019	Expiration	3,001	410,000	136.60554	12,792				12,792		12,623			(12,792)			0010
.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	05/14/2019	Exercise	1,984	5,418,308	2730.13	140,540		81,606		140,540		127,611			(58,934)			0010
.051418H EEJ EUR005/07/19|.051418H|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	29,868	4,055,000	135.76	117,190				117,190		114,213			(117,190)			0010
.050718V EEJ EUR005/07/19|.050718V|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	29,894	4,160,000	139.154	85,280				85,280		84,693			(85,280)			0010
.052918S EEJ EUR005/28/19|.052918S|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	10,189	1,385,000	135.92	35,872				35,872		34,529			(35,872)			0010
.B52118 SPX EUR005/21/19|.B52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	6,235	17,042,252	2733.01	390,268		686,801		390,268		271,978			296,533			0010
.052918Y EEJ EUR005/28/19|.052918Y|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	10,807	1,505,000	139.25004	31,154				31,154		30,810			(31,154)			0010
.050718P EEJ EUR005/07/19|.050718P|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	30,310	4,115,000	135.76	106,167				106,167		103,146			(106,167)			0010
.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	05/21/2019	Exercise	669	1,829,062	2733.01	32,577		22,903		32,577		29,796			(9,674)			0010
.051418U EEJ EUR005/14/19|.051418U|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	2,413	333,000	137.9761	8,691				8,691		8,589			(8,691)			0010
.S050718 SPX EUR005/07/19|.S050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL77OXOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	1,396	3,732,282	2672.63	123,165		232,151		123,165		75,797			108,986			0010
.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	05/14/2019	Exercise	1,324	3,614,881	2730.13	86,804		54,445		86,804		78,201			(32,360)			0010
.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	05/28/2019	Exercise	3,612	9,718,232	2689.86	218,660		380,946		218,660		127,017			162,285			0010
.F052118 EEJ EUR005/21/19|.F052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	2,155	295,000	136.86	8,319				8,319		8,145			(8,319)			0010
.J050718 SPX EUR005/07/19|.J050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL77OXOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	4,769	12,746,548	2672.63	262,579		458,853		262,579		146,232			196,275			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.051418F EEJ EUR005/07/19|.051418F|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	3,830	520,000	135.76	14,300				14,300		13,919			(14,300)			0010
.J052118 EEJ EUR005/21/19|.J052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	6,541	915,000	139.87092	19,764				19,764		19,631			(19,764)			0010
.G050718 SPX EUR005/07/19|.G050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	354	947,590	2672.63	12,792		21,606		12,792		6,743			8,814			0010
.052918W EEJ EUR005/28/19|.052918W|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	21,005	2,905,000	138.2986	67,396				67,396		66,370			(67,396)			0010
.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	05/14/2019	Exercise	1,178	3,216,873	2730.13	87,206		48,450		87,206		79,522			(38,756)			0010
.052118Z EEJ EUR005/21/19|.052118Z|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	7,781	1,065,000	136.86	24,069				24,069		23,446			(24,069)			0010
.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	05/28/2019	Exercise	1,175	3,162,572	2689.86	49,652		83,489		49,652		27,028			33,837			0010
.H052118 EEJ EUR005/21/19|.H052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	4,823	670,000	138.9129	16,214				16,214		16,059			(16,214)			0010
.051818G SPG ASIAN04/15/1|.051818G|SPG ASIAN 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	04/15/2019	04/15/2019	Expiration	5,215	1,324,826	254.0	34,350				34,350		34,349			(34,350)			0010
.052218A EEJ EUR005/21/19|.052218A|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/22/2018	05/21/2019	05/21/2019	Expiration	8,768	1,200,000	136.86	30,960				30,960		30,253			(30,960)			0010
.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	04/22/2019	Expiration	715	1,462,046	2044.82	39,132				39,132		38,727			(39,132)			0010
.A52118 SPX EUR005/21/19|.A52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	5,614	15,343,525	2733.01	323,748		556,980		323,748		224,744			233,231			0010
.051718G SPX EUR005/14/19|.051718G|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/17/2018	05/14/2019	05/14/2019	Exercise	260	712,018	2730.13	15,432		27,055		15,432		10,769			11,624			0010
.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	05/21/2019	Exercise	1,419	3,878,169	2733.01	81,209		48,562		81,209		75,123			(32,647)			0010
.H052918 SPX ASIAN05/28/1|.H052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/29/2018	05/28/2019	05/28/2019	Exercise	377	1,014,324	2689.86	30,531		29,931		30,531		23,841			(600)			0010
.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	04/29/2019	Expiration	710	1,450,999	2043.66	37,339				37,339		36,853			(37,339)			0010
.051418T EEJ EUR005/14/19|.051418T|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	1,830	250,000	136.61	7,025				7,025		6,881			(7,025)			0010
.052118M EEJ EUR005/14/19|.052118M|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	12,187	1,665,000	136.61	45,788				45,788		44,830			(45,788)			0010
.0050718 SPX EUR005/07/19|.0050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	3,085	8,247,261	2672.63	236,696		432,972		236,696		141,473			196,275			0010
.D52118 SPX EUR005/21/19|.D52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	5,815	15,894,804	2733.01	411,675		732,740		411,675		290,974			321,065			0010
.0052118 SPX ASIAN05/21/1|.0052118|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	05/21/2018	05/21/2019	05/21/2019	Exercise	456	1,248,761	2733.01	20,462		15,637		20,462		18,604			(4,825)			0010
.M051418 SPX EUR005/14/19|.M051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	1,748	4,773,273	2730.13	80,668		137,946		80,668		54,975			57,278			0010
.050718D EEJ EUR004/29/19|.050718D|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	3,731	505,000	135.32	10,403				10,403		10,029			(10,403)			0010
.051418I EEJ EUR005/07/19|.051418I|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	15,357	2,085,000	135.76	62,550				62,550		61,019			(62,550)			0010

SCHEDULE DB - PART A - SECTION 2

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.X051418 SPX EUR005/14/19|.X051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	997	2,722,238	2730.13	88,745		103,979		88,745		64,603			15,234			0010
.0507180 EEJ EUR005/07/19|.0507180|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	42,354	5,750,000	135.76	145,475				145,475		141,256			(145,475)			0010
.F050718 SPX ASIAN05/07/1|.F050718|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	05/07/2019	Exercise	517	1,383,514	2672.63	39,984		57,331		39,984		21,719			17,347			0010
.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	05/21/2019	Exercise	982	2,686,088	2733.01	72,801		33,635		72,801		68,506			(39,166)			0010
.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	05/14/2019	Exercise	1,171	3,198,048	2730.13	66,999		48,167		66,999		59,469			(18,833)			0010
.051718F SPX EUR005/07/19|.051718F|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/17/2018	05/07/2019	05/07/2019	Exercise	1,850	4,946,530	2672.63	181,620		306,190		181,620		119,003			124,570			0010
.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	05/28/2019	Exercise	4,971	13,371,544	2689.86	326,266		559,397		326,266		192,146			233,131			0010
.052318I MXEA EUR004/29/1|.052318I|MXEA EURO 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/29/2019	04/29/2019	Expiration	733	1,498,003	2043.66	28,514				28,514		28,083			(28,514)			0010
.D052118 EEJ EUR005/21/19|.D052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	11,033	1,510,000	136.86	39,109				39,109		38,218			(39,109)			0010
.051718A SPX ASIAN04/23/1|.051718A|SPX ASIAN 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/17/2018	04/23/2019	04/23/2019	Exercise	742	1,983,224	2670.29	61,889		54,552		61,889		49,924			(7,337)			0010
.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	05/21/2019	Exercise	923	2,522,981	2733.01	48,847		31,593		48,847		44,942			(17,255)			0010
.052918C EEJ EUR005/21/19|.052918C|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	1,132	155,000	136.86	2,759				2,759		2,672			(2,759)			0010
.052318G MXEA EUR004/23/1|.052318G|MXEA EURO 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/22/2019	04/22/2019	Expiration	1,051	2,149,106	2044.82	49,912				49,912		49,353			(49,912)			0010
.052118S EEJ EUR005/07/19|.052118S|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/07/2019	05/07/2019	Expiration	1,523	210,000	137.7964	5,733				5,733		5,674			(5,733)			0010
.052318N MXEA EUR005/07/1|.052318N|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/07/2019	05/07/2019	Expiration	1,175	2,393,839	2037.31	63,532				63,532		62,430			(63,532)			0010
.N050718 SPX EUR005/07/19|.N050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	4,099	10,955,126	2672.63	277,165		498,439		277,165		161,076			221,274			0010
.052118Y EEJ EUR005/21/19|.052118Y|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	3,178	435,000	136.86	9,440				9,440		9,186			(9,440)			0010
.S051418 SPX EUR005/14/19|.S051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	5,174	14,128,413	2730.13	357,449		539,649		357,449		252,992			182,200			0010
.052118X EEJ EUR005/21/19|.052118X|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	3,726	510,000	136.86	10,608				10,608		10,313			(10,608)			0010
.0514180 EEJ EUR005/14/19|.0514180|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	36,014	4,920,000	136.61	124,476				124,476		121,650			(124,476)			0010
.C52118 SPX EUR005/21/19|.C52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	4,986	13,628,133	2733.01	332,526		586,013		332,526		233,683			253,486			0010
.X052118 SPX EUR005/21/19|.X052118|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	389	1,063,583	2733.01	14,252		23,505		14,252		9,527			9,253			0010
.G052918 SPX ASIAN05/28/1|.G052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	05/29/2018	05/28/2019	05/28/2019	Exercise	855	2,300,906	2689.86	64,425		67,897		64,425		49,306			3,471			0010
.052918B EEJ EUR005/14/19|.052918B|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/14/2019	05/14/2019	Expiration	3,769	515,000	136.61	12,875				12,875		12,579			(12,875)			0010

SCHEDULE DB - PART A - SECTION 2

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.052118H EEJ EUR005/14/19|.052118H|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	4,135	565,000	136.61	11,978				11,978		11,659			(11,978)			0010
.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	05/28/2019	Exercise	7,378	19,846,982	2689.86	504,113		830,296		504,113		299,033			326,183			0010
.N051418 SPX EUR005/14/19|.N051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	1,317	3,596,438	2730.13	67,613		116,885		67,613		46,520			49,272			0010
.052918H EEJ EUR005/21/19|.052918H|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	6,393	875,000	136.86	22,225				22,225		21,709			(22,225)			0010
.051418V EEJ EUR005/14/19|.051418V|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	14,857	2,055,000	138.317625	51,581				51,581		51,047			(51,581)			0010
.051718B SPX ASIAN05/07/1|.051718B|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/17/2018	05/07/2019	05/07/2019	Exercise	461	1,234,728	2672.63	40,817		51,165		40,817		24,575			10,349			0010
.052918R EEJ EUR005/28/19|.052918R|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	17,032	2,315,000	135.92	58,570				58,570		56,328			(58,570)			0010
.051418W EEJ EUR005/14/19|.051418W|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	12,440	1,725,000	138.65915	41,573				41,573		41,193			(41,573)			0010
.0051418 SPX EUR005/14/19|.0051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	3,901	10,650,255	2730.13	219,395		383,391		219,395		152,225			163,996			0010
.051418G EEJ EUR005/07/19|.051418G|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	6,040	820,000	135.76	23,124				23,124		22,522			(23,124)			0010
.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	05/21/2019	Exercise	571	1,561,659	2733.01	44,287		19,555		44,287		41,786			(24,732)			0010
.052318M MXEA EUR005/07/1|.052318M|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/07/2019	05/07/2019	Expiration	1,601	3,261,733	2037.31	74,879				74,879		73,477			(74,879)			0010
.051418R EEJ EUR005/14/19|.051418R|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	13,615	1,860,000	136.61	47,988				47,988		46,919			(47,988)			0010
.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	05/14/2019	Exercise	1,005	2,746,382	2730.13	61,291		41,364		61,291		54,783			(19,927)			0010
.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	05/07/2019	Exercise	1,822	4,870,040	2672.63	121,264		201,808		121,264		57,633			80,543			0010
.050718J EEJ EUR004/29/19|.050718J|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	7,242	980,000	135.32	26,754				26,754		26,011			(26,754)			0010
.051418E EEJ EUR005/07/19|.051418E|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	3,535	480,000	135.76	11,760				11,760		11,411			(11,760)			0010
.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	05/07/2019	Exercise	1,642	4,389,928	2672.63	119,406		181,912		119,406		61,622			62,506			0010
.B052918 SPX ASIAN05/28/1|.B052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/29/2018	05/28/2019	05/28/2019	Exercise	1,166	3,136,492	2689.86	55,516		92,554		55,516		36,761			37,038			0010
.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	05/28/2019	Exercise	1,126	3,028,876	2689.86	80,871		126,713		80,871		48,464			45,842			0010
.052918Q EEJ EUR005/28/19|.052918Q|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	10,668	1,450,000	135.92	35,815				35,815		34,413			(35,815)			0010
.052118G EEJ EUR005/14/19|.052118G|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	1,610	220,000	136.61	4,554				4,554		4,430			(4,554)			0010
.K052118 EEJ EUR005/21/19|.K052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	14,756	2,070,000	140.2815	42,642				42,642		42,397			(42,642)			0010
.052918M EEJ EUR005/28/19|.052918M|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	2,648	360,000	135.92	7,488				7,488		7,148			(7,488)			0010

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.I050718 SPX EUR005/07/19|.I050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	1,981	5,295,614	2672.63	100,087		173,176		100,087		54,725			73,089			0010
.F052918 SPX ASIAN05/28/1|.F052918|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	05/29/2018	05/28/2019	05/28/2019	Exercise	1,199	3,226,522	2689.86	82,922		95,210		82,922		61,905			12,289			0010
.052118C EEJ EUR004/29/19|.052118C|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	04/29/2019	04/29/2019	Expiration	1,182	160,000	135.32	4,368				4,368		4,247			(4,368)			0010
.052918X EEJ EUR005/28/19|.052918X|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	9,246	1,285,000	138.9782	27,499				27,499		27,166			(27,499)			0010
.O050718 SPX EUR005/07/19|.O050718|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	05/07/2018	05/07/2019	05/07/2019	Exercise	2,420	6,468,045	2672.63	170,110		307,232		170,110		99,742			137,123			0010
.Y052118 SPX EUR005/21/19|.Y052118|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	1,554	4,247,242	2733.01	71,778		121,045		71,778		48,827			49,267			0010
.051418A EEJ EUR004/29/19|.051418A|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	04/29/2019	04/29/2019	Expiration	2,143	290,000	135.32	8,062				8,062		7,843			(8,062)			0010
.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	05/14/2019	Exercise	431	1,177,598	2730.13	18,839		17,736		18,839		16,199			(1,103)			0010
.Z052118 SPX EUR005/21/19|.Z052118|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	1,451	3,966,046	2733.01	74,958		127,311		74,958		51,542			52,352			0010
.052318Q MXEA EUR005/14/1|.052318Q|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/14/2019	05/14/2019	Expiration	1,067	2,205,276	2066.8	51,077				51,077		50,417			(51,077)			0010
.052218B EEJ EUR005/21/19|.052218B|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/22/2018	05/21/2019	05/21/2019	Expiration	18,559	2,540,000	136.86	67,056				67,056		65,558			(67,056)			0010
.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	05/07/2019	Exercise	1,306	3,493,074	2672.63	80,341		144,748		80,341		35,171			64,407			0010
.052318D MXEA ASIAN05/14/|.052318D|MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/14/2019	05/14/2019	Expiration	1,028	2,124,670	2066.8	34,674				34,674		34,674			(34,674)			0010
.051418N EEJ EUR005/14/19|.051418N|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	5,490	750,000	136.61	16,200				16,200		15,774			(16,200)			0010
.050718K EEJ EUR004/29/19|.050718K|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	5,099	690,000	135.32	19,458				19,458		18,935			(19,458)			0010
.050718N EEJ EUR005/07/19|.050718N|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	5,303	720,000	135.76	17,280				17,280		16,753			(17,280)			0010
.N052118 EEJ EUR005/21/19|.N052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	1,517	215,000	141.6501	3,720				3,720		3,707			(3,720)			0010
.051418X EEJ EUR005/14/19|.051418X|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	4,316	600,000	139.000675	13,920				13,920		13,809			(13,920)			0010
.052918I EEJ EUR005/21/19|.052918I|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	1,753	240,000	136.86	6,288				6,288		6,146			(6,288)			0010
.052918Z EEJ EUR005/28/19|.052918Z|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	13,318	1,860,000	139.6578	36,642				36,642		36,292			(36,642)			0010
.051418M EEJ EUR005/14/19|.051418M|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	4,392	600,000	136.61	11,820				11,820		11,485			(11,820)			0010
.050718E EEJ EUR004/29/19|.050718E|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	1,773	240,000	135.32	5,088				5,088		4,910			(5,088)			0010
.052918D EEJ EUR005/21/19|.052918D|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	2,192	300,000	136.86	5,910				5,910		5,737			(5,910)			0010
.052918L EEJ EUR005/28/19|.052918L|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	4,340	590,000	135.92	11,387				11,387		10,841			(11,387)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.052318L MXEA EUR005/07/1|.052318L|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/07/2019	05/07/2019	Expiration	766	1,560,579	2037.31	31,138				31,138		30,515			(31,138)			0010
.052118D EEJ EUR005/07/19|.052118D|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/07/2019	05/07/2019	Expiration	2,651	360,000	135.76	8,424				8,424		8,163			(8,424)			0010
.052918N EEJ EUR005/28/19|.052918N|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	10,484	1,425,000	135.92	30,923				30,923		29,566			(30,923)			0010
.052118B EEJ EUR004/22/19|.052118B|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	04/22/2019	04/22/2019	Expiration	1,272	172,500	135.61	5,003				5,003		4,905			(5,003)			0010
.050718Z SPX ASIAN05/07/1|.050718Z|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	05/07/2019	Exercise	1,051	2,809,228	2672.63	53,376		105,069		53,376		18,682			51,693			0010
.052318C MXEA ASIAN05/07/1|.052318C|MXEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/07/2019	05/07/2019	Expiration	1,272	2,591,458	2037.31	54,162				54,162		54,162			(54,162)			0010
.052118U EEJ EUR005/14/19|.052118U|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/14/2019	05/14/2019	Expiration	3,327	460,000	138.24932	11,960				11,960		11,836			(11,960)			0010
.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	05/14/2019	Exercise	538	1,469,439	2730.13	29,327		22,132		29,327		25,889			(7,195)			0010
.051418S EEJ EUR005/14/19|.051418S|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	18,336	2,505,000	136.61	66,884				66,884		65,443			(66,884)			0010
.050718I EEJ EUR004/29/19|.050718I|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	6,577	890,000	135.32	23,763				23,763		23,089			(23,763)			0010
.R051418 SPX EUR005/14/19|.R051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	2,361	6,446,091	2730.13	154,062		246,215		154,062		108,468			92,153			0010
.M052118 EEJ EUR005/21/19|.M052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	4,008	565,000	140.9658	10,679				10,679		10,631			(10,679)			0010
.050718Y SPX ASIAN05/07/1|.050718Y|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	05/07/2019	Exercise	697	1,863,304	2672.63	32,794		63,353		32,794		10,451			30,559			0010
.052218C EEJ EUR005/21/19|.052218C|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/22/2018	05/21/2019	05/21/2019	Expiration	20,276	2,775,000	136.86	75,758				75,758		74,119			(75,758)			0010
.0514180 EEJ EUR005/14/19|.0514180|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	15,079	2,060,000	136.61	46,350				46,350		45,175			(46,350)			0010
.0529186 EEJ EUR005/21/19|.0529186|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/21/2019	05/21/2019	Expiration	8,000	1,095,000	136.86	26,828				26,828		26,182			(26,828)			0010
.051418B EEJ EUR004/29/19|.051418B|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	04/29/2019	04/29/2019	Expiration	2,845	385,000	135.32	12,012				12,012		11,720			(12,012)			0010
.0529180 EEJ EUR005/28/19|.0529180|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/29/2018	05/28/2019	05/28/2019	Expiration	3,200	435,000	135.92	9,831				9,831		9,414			(9,831)			0010
.052118R EEJ EUR005/07/19|.052118R|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/07/2019	05/07/2019	Expiration	5,529	760,000	137.457	21,584				21,584		21,331			(21,584)			0010
.050718T EEJ EUR005/07/19|.050718T|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	4,162	575,000	138.1358	13,340				13,340		13,203			(13,340)			0010
.T051418 SPX EUR005/14/19|.T051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	2,130	5,816,926	2730.13	152,403		222,183		152,403		108,323			69,780			0010
.052318E MXEA ASIAN05/21/1|.052318E|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/21/2019	05/21/2019	Expiration	1,257	2,575,065	2048.58	50,858				50,858		50,858			(50,858)			0010
.B050718 SPX ASIAN05/07/1|.B050718|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	05/07/2019	Exercise	1,792	4,789,781	2672.63	102,022		198,482		102,022		40,891			96,459			0010
.050718G EEJ EUR004/29/19|.050718G|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	5,801	785,000	135.32	17,898				17,898		17,309			(17,898)			0010

SCHEDULE DB - PART A - SECTION 2

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.E052118 EEJ EUR005/21/19|.E052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	30,907	4,230,000	136.86	113,364				113,364		110,867			(113,364)			0010
.052318B MXEA ASIAN04/29/|.052318B|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/29/2019	04/29/2019	Expiration	1,164	2,378,820	2043.66	46,304				46,304		46,304			(46,304)			0010
.U051418 SPX EUR005/14/19|.U051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	3,703	10,110,990	2730.13	275,019		386,199		275,019		196,104			111,180			0010
.0523180 MXEA EUR005/14/1|.0523180|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	05/14/2019	05/14/2019	Expiration	829	1,713,377	2066.8	29,753				29,753		29,324			(29,753)			0010
.051418C EEJ EUR005/07/19|.051418C|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/07/2019	05/07/2019	Expiration	2,541	345,000	135.76	7,487				7,487		7,240			(7,487)			0010
.052318F MXEA EUR004/23/1|.052318F|MXEA EURO 04/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	05/23/2018	04/22/2019	04/22/2019	Expiration	632	1,292,326	2044.82	24,736				24,736		24,432			(24,736)			0010
.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	05/14/2019	Exercise	919	2,510,671	2730.13	47,321		37,814		47,321		41,497			(9,507)			0010
.Q051418 SPX EUR005/14/19|.Q051418|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/14/2018	05/14/2019	05/14/2019	Exercise	4,367	11,924,262	2730.13	270,681		455,459		270,681		189,407			184,778			0010
.050718H EEJ EUR004/29/19|.050718H|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	04/29/2019	04/29/2019	Expiration	1,551	210,000	135.32	5,250				5,250		5,091			(5,250)			0010
.C052118 EEJ EUR005/21/19|.C052118|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/21/2019	05/21/2019	Expiration	27,655	3,785,000	136.86	95,761				95,761		93,529			(95,761)			0010
.0518180 SPG EUR004/08/19|.0518180|SPG EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y60CX6YMJ20ELI146	05/18/2018	04/08/2019	04/08/2019	Expiration	8,202	2,047,913	249.67	42,584				42,584		41,106			(42,584)			0010
.051418L EEJ EUR004/29/19|.051418L|EEJ EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	04/29/2019	04/29/2019	Expiration	2,525	350,000	138.56768	8,715				8,715		8,663			(8,715)			0010
.050718U EEJ EUR005/07/19|.050718U|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/07/2018	05/07/2019	05/07/2019	Expiration	7,708	1,070,000	138.8146	22,898				22,898		22,718			(22,898)			0010
.H52118 SPX EUR005/21/19|.H52118|SPX EURO 05/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	05/21/2019	Exercise	1,201	3,284,873	2733.01	110,043		157,873		110,043		79,906			47,830			0010
.051418P EEJ EUR005/14/19|.051418P|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/14/2018	05/14/2019	05/14/2019	Expiration	19,178	2,620,000	136.61	62,880				62,880		61,378			(62,880)			0010
.052118E EEJ EUR005/07/19|.052118E|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/07/2019	05/07/2019	Expiration	2,725	370,000	135.76	10,397				10,397		10,126			(10,397)			0010
.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	06/07/2019	Exercise	1,115	3,090,000	2770.37	49,783		24,082		49,783		45,687			(25,701)			0010
.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	06/07/2019	Exercise	1,371	3,800,000	2770.37	73,929		29,615		73,929		68,603			(44,314)			0010
.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	06/07/2019	Exercise	2,622	7,265,000	2770.37	157,367		56,620		157,367		146,966			(100,748)			0010
.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	06/07/2019	Exercise	844	2,340,000	2770.37	52,549		18,237		52,549		49,181			(34,313)			0010
.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	06/07/2019	Exercise	1,678	4,650,000	2770.37	111,182		36,240		111,182		104,440			(74,942)			0010
.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	06/07/2019	Exercise	875	2,425,000	2770.37	62,269		18,899		62,269		58,735			(43,370)			0010
.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	06/07/2019	Exercise	1,117	3,095,999	2770.37	81,245		24,129		81,245		76,727			(57,117)			0010
.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	06/07/2019	Exercise	1,107	3,069,000	2770.37	85,616		23,918		85,616		81,123			(61,698)			0010

SCHEDULE DB - PART A - SECTION 2

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.061418W SPX ASIAN06/14/1|.061418W|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	460	1,280,000	2782.49	17,472				17,472		16,605			(17,472)			0010
.061418X SPX ASIAN06/14/1|.061418X|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	377	1,050,000	2782.49	18,953				18,953		18,162			(18,953)			0010
.061418Y SPX ASIAN06/14/1|.061418Y|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	618	1,720,000	2782.49	33,282				33,282		31,964			(33,282)			0010
.061418Z SPX ASIAN06/14/1|.061418Z|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	858	2,390,000	2782.49	50,788				50,788		48,929			(50,788)			0010
.A061418 SPX ASIAN06/14/1|.A061418|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	1,304	3,630,000	2782.49	81,494				81,494		78,649			(81,494)			0010
.B061418 SPX ASIAN06/14/1|.B061418|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	420	1,170,000	2782.49	27,086				27,086		26,165			(27,086)			0010
.C061418 SPX ASIAN06/14/1|.C061418|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	1,083	3,015,000	2782.49	73,415				73,415		71,029			(73,415)			0010
.D061418 SPX ASIAN06/14/1|.D061418|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	792	2,205,000	2782.49	57,661				57,661		55,904			(57,661)			0010
.E061418 SPX ASIAN06/14/1|.E061418|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/14/2018	06/14/2019	06/14/2019	Expiration	276	770,000	2782.49	21,522				21,522		20,905			(21,522)			0010
.F062118 SPX ASIAN06/21/1|.F062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	392	1,080,000	2749.76	14,148		13,431		14,148		12,847			(717)			0010
.G062118 SPX ASIAN06/21/1|.G062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	627	1,725,000	2749.76	33,120		21,453		33,120		30,642			(11,667)			0010
.H062118 SPX ASIAN06/21/1|.H062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	785	2,160,000	2749.76	46,224		26,863		46,224		43,017			(19,361)			0010
.I062118 SPX ASIAN06/21/1|.I062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	1,238	3,405,000	2749.76	75,932		42,346		75,932		70,831			(33,585)			0010
.J062118 SPX ASIAN06/21/1|.J062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	1,381	3,800,000	2749.76	88,160		47,259		88,160		82,428			(40,901)			0010
.K062118 SPX ASIAN06/21/1|.K062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	1,207	3,320,000	2749.76	83,332		41,289		83,332		78,268			(42,043)			0010
.L062118 SPX ASIAN06/21/1|.L062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	1,403	3,860,000	2749.76	99,588		48,005		99,588		93,679			(51,583)			0010
.M062118 SPX ASIAN06/21/1|.M062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	1,249	3,435,000	2749.76	93,432		42,720		93,432		88,144			(50,712)			0010
.N062118 SPX ASIAN06/21/1|.N062118|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	06/21/2018	06/21/2019	06/21/2019	Exercise	763	2,100,000	2749.76	61,740		26,117		61,740		58,483			(35,623)			0010
.062218A MXEA ASIAN05/28/|.062218A|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/28/2019	05/28/2019	Expiration	1,164	2,307,153	1982.09	51,053				51,053		51,043			(51,053)			0010
.062218B MXEA ASIAN06/07/|.062218B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	06/07/2019	Expiration	1,272	2,570,814	2021.08	39,750				39,750		39,749			(39,750)			0010
.062218C MXEA ASIAN06/07/|.062218C|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	06/07/2019	Expiration	1,028	2,077,670	2021.08	36,998				36,998		36,997			(36,998)			0010
.062218D MXEA ASIAN06/14/|.062218D|MXEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/14/2019	06/14/2019	Expiration	1,257	2,533,157	2015.24	45,051				45,051		45,048			(45,051)			0010
.062218E MXEA ASIAN06/21/|.062218E|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/21/2019	06/21/2019	Expiration	632	1,241,242	1963.99	34,697				34,697		34,671			(34,697)			0010
.062818Y SPX ASIAN06/28/1|.062818Y|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JUFK8IWNNCLQOF39	06/28/2018	06/28/2019	06/28/2019	Exercise	276	750,000	2716.31	10,575		18,524		10,575		8,080			7,949			0010

SCHEDULE DB - PART A - SECTION 2

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.062818Z SPX ASIAN06/28/1|.062818Z|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	1,235	3,355,000	2716.31	66,765		84,413		66,765		53,721			17,649			0010
.A062818 SPX ASIAN06/28/1|.A062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	583	1,585,000	2716.31	35,187		39,879		35,187		28,791			4,692			0010
.B062818 SPX ASIAN06/28/1|.B062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	1,459	3,965,000	2716.31	91,592		99,761		91,592		75,394			8,169			0010
.C062818 SPX ASIAN06/28/1|.C062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	1,253	3,405,000	2716.31	81,720		85,671		81,720		67,670			3,951			0010
.D062818 SPX ASIAN06/28/1|.D062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	1,404	3,815,000	2716.31	99,953		95,987		99,953		83,884			(3,966)			0010
.E062818 SPX ASIAN06/28/1|.E062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	1,358	3,690,000	2716.31	99,630		92,842		99,630		83,988			(6,788)			0010
.F062818 SPX ASIAN06/28/1|.F062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	1,032	2,805,000	2716.31	79,943		70,575		79,943		67,956			(9,368)			0010
.G062818 SPX ASIAN06/28/1|.G062818|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCL00F39	06/28/2018	06/28/2019	06/28/2019	Exercise	975	2,650,000	2716.31	81,885		66,675		81,885		70,465			(15,210)			0010
.K060718 SPX EUR006/07/19|.K060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	1,368	3,790,000	2770.37	59,503		99,293		59,503		43,430			39,790			0010
.L060718 SPX EUR006/07/19|.L060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	1,568	4,345,000	2770.37	83,859		142,519		83,859		61,818			58,660			0010
.M060718 SPX EUR006/07/19|.M060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	2,921	8,095,000	2770.37	169,186		291,410		169,186		125,109			122,225			0010
.N060718 SPX EUR006/07/19|.N060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	4,096	11,350,000	2770.37	251,970		421,860		251,970		187,140			169,890			0010
.O060718 SPX EUR006/07/19|.O060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	2,234	6,190,000	2770.37	142,370		230,072		142,370		105,948			87,702			0010
.P060718 SPX EUR006/07/19|.P060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	4,017	11,130,000	2770.37	272,685		413,683		272,685		203,735			140,998			0010
.Q060718 SPX EUR006/07/19|.Q060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	10,428	28,890,000	2770.37	736,695		1,073,793		736,695		551,990			337,098			0010
.R060718 SPX EUR006/07/19|.R060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	951	2,635,000	2770.37	70,355		97,939		70,355		52,879			27,584			0010
.S060718 SPX EUR006/07/19|.S060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	2,100	5,820,000	2770.37	162,378		216,320		162,378		122,502			53,942			0010
.T060718 SPX EUR006/07/19|.T060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	1,636	4,535,000	2770.37	129,248		168,558		129,248		97,692			39,311			0010
.U060718 SPX EUR006/07/19|.U060718|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/07/2018	06/07/2019	06/07/2019	Exercise	3,180	8,810,000	2770.37	257,252		327,453		257,252		194,808			70,201			0010
.060718A EEJ EUR005/21/19|.060718A|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/21/2019	05/21/2019	Expiration	3,580	490,000	136.86	12,250				12,250		11,961			(12,250)			0010
.060718B EEJ EUR005/21/19|.060718B|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/21/2019	05/21/2019	Expiration	3,507	480,000	136.86	12,720				12,720		12,437			(12,720)			0010
.060718C EEJ EUR005/28/19|.060718C|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	1,912	260,000	135.92	6,266				6,266		6,018			(6,266)			0010
.060718D EEJ EUR005/28/19|.060718D|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	1,655	225,000	135.92	5,918				5,918		5,700			(5,918)			0010
.060718E EEJ EUR005/28/19|.060718E|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	4,966	675,000	135.92	18,698				18,698		18,044			(18,698)			0010

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.060718F EEJ EUR005/28/19|.060718F|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	14,714	2,000,000	135.92	56,600				56,600		54,661			(56,600)			0010
.060718G EEJ EUR005/28/19|.060718G|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	2,354	320,000	135.92	9,408				9,408		9,098			(9,408)			0010
.060718H EEJ EUR005/28/19|.060718H|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	1,250	170,000	135.92	5,253				5,253		5,088			(5,253)			0010
.060718I EEJ EUR005/28/19|.060718I|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	05/28/2019	05/28/2019	Expiration	1,692	230,000	135.92	7,429				7,429		7,206			(7,429)			0010
.060718J EEJ EUR006/07/19|.060718J|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	3,251	445,000	136.86	8,233				8,233		7,902			(8,233)			0010
.060718K EEJ EUR006/07/19|.060718K|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	3,397	465,000	136.86	9,300				9,300		8,946			(9,300)			0010
.060718L EEJ EUR006/07/19|.060718L|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	4,932	675,000	136.86	13,973				13,973		13,454			(13,973)			0010
.060718M EEJ EUR006/07/19|.060718M|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	17,718	2,425,000	136.86	52,380				52,380		50,500			(52,380)			0010
.060718N EEJ EUR006/07/19|.060718N|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	4,639	635,000	136.86	14,097				14,097		13,603			(14,097)			0010
.060718O EEJ EUR006/07/19|.060718O|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	12,786	1,750,000	136.86	40,775				40,775		39,403			(40,775)			0010
.060718P EEJ EUR006/07/19|.060718P|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	26,121	3,575,000	136.86	88,303				88,303		85,485			(88,303)			0010
.060718Q EEJ EUR006/07/19|.060718Q|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	17,718	2,425,000	136.86	61,353				61,353		59,439			(61,353)			0010
.060718R EEJ EUR006/07/19|.060718R|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	37,995	5,200,000	136.86	134,160				134,160		130,052			(134,160)			0010
.060718S EEJ EUR006/07/19|.060718S|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	40,552	5,550,000	136.86	148,185				148,185		143,795			(148,185)			0010
.060718T EEJ EUR006/07/19|.060718T|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	2,703	370,000	136.86	10,582				10,582		10,289			(10,582)			0010
.060818A EEJ EUR006/07/19|.060818A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/08/2018	06/07/2019	06/07/2019	Expiration	2,922	400,000	136.86	8,600				8,600		8,290			(8,600)			0010
.060818B EEJ EUR006/07/19|.060818B|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/08/2018	06/07/2019	06/07/2019	Expiration	8,037	1,100,000	136.86	27,830				27,830		26,962			(27,830)			0010
.060818C EEJ EUR006/07/19|.060818C|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/08/2018	06/07/2019	06/07/2019	Expiration	9,316	1,275,000	136.86	34,170				34,170		33,162			(34,170)			0010
.060818D EEJ EUR006/07/19|.060818D|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/08/2018	06/07/2019	06/07/2019	Expiration	2,192	300,000	136.86	8,430				8,430		8,193			(8,430)			0010
.F061418 SPX EUR006/14/19|.F061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/14/2018	06/14/2019	06/14/2019	Exercise	454	1,265,000	2782.49	19,102		31,751		19,102		14,063			12,650			0010
.G061418 SPX EUR006/14/19|.G061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/14/2018	06/14/2019	06/14/2019	Exercise	526	1,465,000	2782.49	24,319		40,725		24,319		17,975			16,406			0010
.H061418 SPX EUR006/14/19|.H061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/14/2018	06/14/2019	06/14/2019	Exercise	1,185	3,300,000	2782.49	61,710		104,936		61,710		45,810			43,226			0010
.I061418 SPX EUR006/14/19|.I061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/14/2018	06/14/2019	06/14/2019	Exercise	1,430	3,980,000	2782.49	82,784		142,480		82,784		61,784			59,696			0010
.J061418 SPX EUR006/14/19|.J061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	06/14/2018	06/14/2019	06/14/2019	Exercise	1,356	3,775,000	2782.49	83,805		141,761		83,805		62,781			57,956			0010

SCHEDULE DB - PART A - SECTION 2

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.K061418 SPX EUR006/14/19|.K061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	06/14/2018	06/14/2019	06/14/2019	Exercise	2,718	7,565,000	2782.49	173,995		284,086		173,995		130,676			110,091			0010
.L061418 SPX EUR006/14/19|.L061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	06/14/2018	06/14/2019	06/14/2019	Exercise	4,558	12,685,000	2782.49	310,783		476,356		310,783		234,431			165,573			0010
.M061418 SPX EUR006/14/19|.M061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	06/14/2018	06/14/2019	06/14/2019	Exercise	8,115	22,580,000	2782.49	575,790		847,940		575,790		435,293			272,150			0010
.N061418 SPX EUR006/14/19|.N061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	06/14/2018	06/14/2019	06/14/2019	Exercise	1,097	3,055,000	2782.49	81,569		114,723		81,569		61,877			33,155			0010
.O061418 SPX EUR006/14/19|.O061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	06/14/2018	06/14/2019	06/14/2019	Exercise	2,546	7,085,000	2782.49	199,797		266,061		199,797		152,118			66,264			0010
.P061418 SPX EUR006/14/19|.P061418|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	06/14/2018	06/14/2019	06/14/2019	Exercise	1,593	4,435,000	2782.49	229,733		166,546		229,733		185,828			(63,187)			0010
.061418A EEJ EUR005/21/19|.061418A|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	05/21/2019	05/21/2019	Expiration	1,680	230,000	136.86	5,658				5,658		5,523			(5,658)			0010
.061418B EEJ EUR005/28/19|.061418B|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	05/28/2019	05/28/2019	Expiration	1,581	215,000	135.92	5,999				5,999		5,790			(5,999)			0010
.061418C EEJ EUR006/07/19|.061418C|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/07/2019	06/07/2019	Expiration	1,278	175,000	136.86	3,570				3,570		3,436			(3,570)			0010
.061418D EEJ EUR006/07/19|.061418D|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/07/2019	06/07/2019	Expiration	11,763	1,610,000	136.86	41,860				41,860		40,588			(41,860)			0010
.061418E EEJ EUR006/07/19|.061418E|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/07/2019	06/07/2019	Expiration	949	130,000	136.86	3,692				3,692		3,589			(3,692)			0010
.061418F EEJ EUR006/14/19|.061418F|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	1,496	205,000	137.02	3,793				3,793		3,634			(3,793)			0010
.061418G EEJ EUR006/14/19|.061418G|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	7,006	960,000	137.02	19,680				19,680		18,914			(19,680)			0010
.061418H EEJ EUR006/14/19|.061418H|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	14,413	1,975,000	137.02	42,660				42,660		41,064			(42,660)			0010
.061418I EEJ EUR006/14/19|.061418I|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	5,437	745,000	137.02	17,359				17,359		16,749			(17,359)			0010
.061418J EEJ EUR006/14/19|.061418J|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	12,224	1,675,000	137.02	41,373				41,373		39,994			(41,373)			0010
.061418K EEJ EUR006/14/19|.061418K|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	10,217	1,400,000	137.02	35,420				35,420		34,266			(35,420)			0010
.061418L EEJ EUR006/14/19|.061418L|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	33,827	4,635,000	137.02	119,583				119,583		115,756			(119,583)			0010
.061418M EEJ EUR006/14/19|.061418M|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	25,215	3,455,000	137.02	92,249				92,249		89,392			(92,249)			0010
.061518A EEJ EUR006/07/19|.061518A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/15/2018	06/07/2019	06/07/2019	Expiration	2,776	380,000	136.86	8,702				8,702		8,403			(8,702)			0010
.061518B EEJ EUR006/07/19|.061518B|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/15/2018	06/07/2019	06/07/2019	Expiration	1,607	220,000	136.86	5,588				5,588		5,414			(5,588)			0010
.061518C EEJ EUR006/14/19|.061518C|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/15/2018	06/14/2019	06/14/2019	Expiration	9,560	1,310,000	137.02	30,654				30,654		29,574			(30,654)			0010
.061518D EEJ EUR006/14/19|.061518D|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/15/2018	06/14/2019	06/14/2019	Expiration	7,407	1,015,000	137.02	24,259				24,259		23,421			(24,259)			0010
.061518E EEJ EUR006/14/19|.061518E|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/15/2018	06/14/2019	06/14/2019	Expiration	2,554	350,000	137.02	8,645				8,645		8,356			(8,645)			0010

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.0062118 SPX EUR006/21/19|.0062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	498	1,370,000	2749.76	16,988		27,537		16,988		11,364			10,549			0010
.P062118 SPX EUR006/21/19|.P062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	878	2,415,000	2749.76	39,606		65,685		39,606		26,848			26,079			0010
.Q062118 SPX EUR006/21/19|.Q062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	1,238	3,405,000	2749.76	65,717		111,000		65,717		44,931			45,284			0010
.R062118 SPX EUR006/21/19|.R062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	1,629	4,480,000	2749.76	94,080		160,838		94,080		64,618			66,758			0010
.S062118 SPX EUR006/21/19|.S062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	1,118	3,075,000	2749.76	68,573		117,777		68,573		47,339			49,205			0010
.T062118 SPX EUR006/21/19|.T062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	4,047	11,130,000	2749.76	260,442		449,651		260,442		180,490			189,209			0010
.U062118 SPX EUR006/21/19|.U062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	5,693	15,655,000	2749.76	385,113		671,573		385,113		267,647			286,460			0010
.V062118 SPX EUR006/21/19|.V062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	6,409	17,624,999	2749.76	452,963		793,130		452,963		316,132			340,168			0010
.W062118 SPX EUR006/21/19|.W062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	4,436	12,200,000	2749.76	328,180		579,484		328,180		229,827			251,304			0010
.X062118 SPX EUR006/21/19|.X062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	1,631	4,485,000	2749.76	127,374		226,488		127,374		89,678			99,114			0010
.Y062118 SPX EUR006/21/19|.Y062118|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19QL770XOHC3ZE78	06/21/2018	06/21/2019	06/21/2019	Exercise	1,047	2,880,000	2749.76	84,384		151,197		84,384		59,544			66,813			0010
.062118A EEJ EUR006/07/19|.062118A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/07/2019	06/07/2019	Expiration	2,082	285,000	136.86	6,327				6,327		6,102			(6,327)			0010
.062118B EEJ EUR006/14/19|.062118B|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/14/2019	06/14/2019	Expiration	2,773	380,000	137.02	7,144				7,144		6,839			(7,144)			0010
.062118C EEJ EUR006/14/19|.062118C|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/14/2019	06/14/2019	Expiration	6,021	825,000	137.02	18,645				18,645		17,964			(18,645)			0010
.062118D EEJ EUR006/14/19|.062118D|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/14/2019	06/14/2019	Expiration	8,502	1,165,000	137.02	27,494				27,494		26,531			(27,494)			0010
.062118E EEJ EUR006/14/19|.062118E|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/14/2019	06/14/2019	Expiration	1,861	255,000	137.02	6,222				6,222		6,011			(6,222)			0010
.062118F EEJ EUR006/14/19|.062118F|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/14/2019	06/14/2019	Expiration	1,094	150,000	137.02	3,870				3,870		3,746			(3,870)			0010
.062118G EEJ EUR006/21/19|.062118G|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	2,869	390,000	135.92	7,254				7,254		6,760			(7,254)			0010
.062118H EEJ EUR006/21/19|.062118H|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	882	120,000	135.92	2,364				2,364		2,209			(2,364)			0010
.062118I EEJ EUR006/21/19|.062118I|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	1,287	175,000	135.92	3,623				3,623		3,392			(3,623)			0010
.062118J EEJ EUR006/21/19|.062118J|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	11,698	1,590,000	135.92	34,344				34,344		32,223			(34,344)			0010
.062118K EEJ EUR006/21/19|.062118K|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	846	115,000	135.92	2,542				2,542		2,387			(2,542)			0010
.062118L EEJ EUR006/21/19|.062118L|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	4,193	570,000	135.92	12,825				12,825		12,057			(12,825)			0010
.062118M EEJ EUR006/21/19|.062118M|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WZ2LRONP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	7,173	975,000	135.92	22,718				22,718		21,396			(22,718)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.062118N EEJ EUR006/21/19|.062118N|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	22,071	3,000,000	135.92	73,800				73,800		69,699			(73,800)			0010
.062118O EEJ EUR006/21/19|.062118O|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	16,884	2,295,000	135.92	57,834				57,834		54,689			(57,834)			0010
.062118P EEJ EUR006/21/19|.062118P|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	21,299	2,895,000	135.92	74,691				74,691		70,717			(74,691)			0010
.062118Q EEJ EUR006/21/19|.062118Q|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	23,543	3,200,000	135.92	85,440				85,440		81,038			(85,440)			0010
.062118R EEJ EUR006/21/19|.062118R|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	1,949	265,000	135.92	7,314				7,314		6,949			(7,314)			0010
.062218F MXEA EUR005/21/1|.062218F|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/21/2019	05/21/2019	Expiration	1,051	2,153,058	2048.58	36,123				36,123		35,189			(36,123)			0010
.062218G MXEA EUR005/21/1|.062218G|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/21/2019	05/21/2019	Expiration	715	1,464,735	2048.58	30,295				30,295		29,574			(30,295)			0010
.062218H MXEA EUR005/28/1|.062218H|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/28/2019	05/28/2019	Expiration	733	1,452,872	1982.09	28,814				28,814		26,723			(28,814)			0010
.062218I MXEA EUR005/28/1|.062218I|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	05/28/2019	05/28/2019	Expiration	1,122	2,223,905	1982.09	55,460				55,460		51,834			(55,460)			0010
.062218J MXEA EUR006/07/1|.062218J|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	06/07/2019	Expiration	710	1,434,967	2021.08	25,177				25,177		23,899			(25,177)			0010
.062218K MXEA EUR006/07/1|.062218K|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	06/07/2019	Expiration	766	1,548,147	2021.08	32,425				32,425		30,901			(32,425)			0010
.062218L MXEA EUR006/07/1|.062218L|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/07/2019	06/07/2019	Expiration	1,601	3,235,749	2021.08	78,001				78,001		74,571			(78,001)			0010
.062218M MXEA EUR006/14/1|.062218M|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/14/2019	06/14/2019	Expiration	1,175	2,367,907	2015.24	45,860				45,860		43,215			(45,860)			0010
.062218N MXEA EUR006/14/1|.062218N|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	06/22/2018	06/14/2019	06/14/2019	Expiration	829	1,670,634	2015.24	38,457				38,457		36,407			(38,457)			0010
.H062818 SPX EUR006/28/19|.H062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	572	1,555,000	2716.31	24,880		41,206		24,880		14,486			16,326			0010
.I062818 SPX EUR006/28/19|.I062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	1,586	4,310,000	2716.31	82,752		139,646		82,752		49,185			56,894			0010
.J062818 SPX EUR006/28/19|.J062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	1,005	2,730,000	2716.31	57,330		97,730		57,330		34,433			40,400			0010
.K062818 SPX EUR006/28/19|.K062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	1,172	3,185,000	2716.31	71,344		122,308		71,344		43,227			50,964			0010
.L062818 SPX EUR006/28/19|.L062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	4,137	11,240,000	2716.31	264,140		455,218		264,140		161,039			191,078			0010
.M062818 SPX EUR006/28/19|.M062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	5,732	15,570,000	2716.31	384,579		667,955		384,579		235,804			283,376			0010
.N062818 SPX EUR006/28/19|.N062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	3,944	10,715,001	2716.31	275,376		482,159		275,376		169,517			206,784			0010
.O062818 SPX EUR006/28/19|.O062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	5,122	13,915,000	2716.31	375,705		660,938		375,705		233,023			285,233			0010
.P062818 SPX EUR006/28/19|.P062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	4,734	12,860,000	2716.31	360,080		636,583		360,080		224,479			276,503			0010
.Q062818 SPX EUR006/28/19|.Q062818|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770X0HC3ZE78	06/28/2018	06/28/2019	06/28/2019	Exercise	1,715	4,660,000	2716.31	135,606		241,860		135,606		84,896			106,254			0010

SCHEDULE DB - PART A - SECTION 2

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.062818A EEJ EUR006/07/19|.062818A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/07/2019	06/07/2019	Expiration	2,520	345,000	136.86	7,625				7,625		7,352			(7,625)			0010
.062818B EEJ EUR006/14/19|.062818B|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/14/2019	06/14/2019	Expiration	839	115,000	137.02	2,024				2,024		1,932			(2,024)			0010
.062818C EEJ EUR006/14/19|.062818C|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/14/2019	06/14/2019	Expiration	1,459	200,000	137.02	4,140				4,140		3,975			(4,140)			0010
.062818D EEJ EUR006/14/19|.062818D|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/14/2019	06/14/2019	Expiration	2,517	345,000	137.02	7,625				7,625		7,339			(7,625)			0010
.062818E EEJ EUR006/21/19|.062818E|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/21/2019	06/21/2019	Expiration	1,287	175,000	135.92	3,465				3,465		3,235			(3,465)			0010
.062818F EEJ EUR006/21/19|.062818F|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/21/2019	06/21/2019	Expiration	1,103	150,000	135.92	3,150				3,150		2,949			(3,150)			0010
.062818G EEJ EUR006/21/19|.062818G|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/21/2019	06/21/2019	Expiration	6,400	870,000	135.92	20,880				20,880		19,688			(20,880)			0010
.062818H EEJ EUR006/21/19|.062818H|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/21/2019	06/21/2019	Expiration	5,701	775,000	135.92	18,988				18,988		17,924			(18,988)			0010
.062818I EEJ EUR006/21/19|.062818I|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/21/2019	06/21/2019	Expiration	15,634	2,125,000	135.92	53,975				53,975		51,052			(53,975)			0010
.062818J EEJ EUR006/21/19|.062818J|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	06/21/2019	06/21/2019	Expiration	1,802	245,000	135.92	6,517				6,517		6,180			(6,517)			0010
.062818L EEJ EUR006/28/19|.062818L|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	15,121	2,050,000	135.57	44,280				44,280		40,944			(44,280)			0010
.062818M EEJ EUR006/28/19|.062818M|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	10,179	1,380,000	135.57	32,016				32,016		29,728			(32,016)			0010
.062818N EEJ EUR006/28/19|.062818N|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	8,298	1,125,000	135.57	26,888				26,888		25,012			(26,888)			0010
.062818O EEJ EUR006/28/19|.062818O|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	8,593	1,165,000	135.57	28,659				28,659		26,709			(28,659)			0010
.062818P EEJ EUR006/28/19|.062818P|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	22,460	3,045,000	135.57	78,257				78,257		73,133			(78,257)			0010
.062818Q EEJ EUR006/28/19|.062818Q|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	12,170	1,650,000	135.57	43,890				43,890		41,106			(43,890)			0010
.062918A EEJ EUR006/28/19|.062918A|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/29/2018	06/28/2019	06/28/2019	Expiration	9,478	1,285,000	135.57	34,181				34,181		32,019			(34,181)			0010
.062918B EEJ EUR006/28/19|.062918B|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/29/2018	06/28/2019	06/28/2019	Expiration	12,908	1,750,000	135.57	48,125				48,125		45,173			(48,125)			0010
.060718U EEJ EUR006/07/19|.060718U|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	4,630	640,000	138.2286	16,704				16,704		16,414			(16,704)			0010
.060718V EEJ EUR006/07/19|.060718V|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	14,613	2,025,000	138.57075	50,828				50,828		50,035			(50,828)			0010
.060718W EEJ EUR006/07/19|.060718W|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	28,544	3,975,000	139.25505	92,220				92,220		91,065			(92,220)			0010
.060718X EEJ EUR006/07/19|.060718X|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	14,291	2,000,000	139.93935	42,600				42,600		42,172			(42,600)			0010
.060718Y EEJ EUR006/07/19|.060718Y|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	8,554	1,200,000	140.2815	24,600				24,600		24,380			(24,600)			0010
.060718Z EEJ EUR006/07/19|.060718Z|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	9,066	1,275,000	140.62365	24,990				24,990		24,791			(24,990)			0010

SCHEDULE DB - PART A - SECTION 2

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.A060718 EEJ EUR006/07/19|.A060718|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	1,170	165,000	140.9658	3,102				3,102		3,080			(3,102)			0010
.B060718 EEJ EUR006/07/19|.B060718|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	2,117	300,000	141.6501	5,190				5,190		5,161			(5,190)			0010
.V060718 EEJ EQFIID06/07/1|.V060718|EEJ EQFIID 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Expiration	4,399	600,000	136.37	7,700				7,700		7,125			(7,700)			0010
.060818E EEJ EUR006/07/19|.060818E|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/08/2018	06/07/2019	06/07/2019	Expiration	6,059	850,000	140.2815	17,425				17,425		17,269			(17,425)			0010
.061418N EEJ EUR006/14/19|.061418N|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	15,764	2,160,000	137.02	65,880				65,880		64,093			(65,880)			0010
.061418O EEJ EUR006/14/19|.061418O|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	9,158	1,270,000	138.66424	32,131				32,131		31,587			(32,131)			0010
.061418P EEJ EUR006/14/19|.061418P|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	19,043	2,655,000	139.41785	61,596				61,596		60,768			(61,596)			0010
.061418Q EEJ EUR006/14/19|.061418Q|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	12,669	1,775,000	140.10295	37,985				37,985		37,574			(37,985)			0010
.061418R EEJ EUR006/14/19|.061418R|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	2,848	400,000	140.4455	8,200				8,200		8,120			(8,200)			0010
.061418S EEJ EUR006/14/19|.061418S|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	12,749	1,795,000	140.78805	35,362				35,362		35,055			(35,362)			0010
.061418T EEJ EUR006/14/19|.061418T|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	1,700	240,000	141.1306	4,512				4,512		4,477			(4,512)			0010
.061418U EEJ EUR006/14/19|.061418U|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/14/2018	06/14/2019	06/14/2019	Expiration	1,445	205,000	141.8157	3,547				3,547		3,525			(3,547)			0010
.062118S EEJ EUR006/21/19|.062118S|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	2,915	400,000	137.21124	10,520				10,520		10,176			(10,520)			0010
.062118T EEJ EUR006/21/19|.062118T|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	16,313	2,245,000	137.619	56,350				56,350		54,697			(56,350)			0010
.062118U EEJ EUR006/21/19|.062118U|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	23,499	3,250,000	138.2986	75,400				75,400		73,563			(75,400)			0010
.062118V EEJ EUR006/21/19|.062118V|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	9,425	1,310,000	138.9782	27,903				27,903		27,339			(27,903)			0010
.062118W EEJ EUR006/21/19|.062118W|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	13,171	1,835,000	139.318	37,618				37,618		36,930			(37,618)			0010
.062118X EEJ EUR006/21/19|.062118X|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	11,814	1,650,000	139.6578	32,340				32,340		31,803			(32,340)			0010
.062118Y EEJ EUR006/21/19|.062118Y|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	06/21/2019	06/21/2019	Expiration	1,852	260,000	140.3374	4,680				4,680		4,617			(4,680)			0010
.062818K EEJ EUR005/28/19|.062818K|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/28/2018	05/28/2019	05/28/2019	Expiration	1,642	230,000	139.9976	3,795				3,795		3,758			(3,795)			0010
.062818R EEJ EUR006/28/19|.062818R|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	3,578	490,000	136.9257	12,740				12,740		12,224			(12,740)			0010
.062818S EEJ EUR006/28/19|.062818S|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	10,563	1,450,000	137.264625	36,250				36,250		34,900			(36,250)			0010
.062818T EEJ EUR006/28/19|.062818T|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	23,198	3,200,000	137.942475	73,920				73,920		71,602			(73,920)			0010
.062818U EEJ EUR006/28/19|.062818U|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	6,312	875,000	138.620325	18,638				18,638		18,148			(18,638)			0010

SCHEDULE DB - PART A - SECTION 2

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.062818V EEJ EUR006/28/19|.062818V|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	6,476	900,000	138.95925	18,360				18,360		17,919			(18,360)			0010
.062818W EEJ EUR006/28/19|.062818W|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	8,435	1,175,000	139.298175	23,030				23,030		22,527			(23,030)			0010
.062818X EEJ EUR006/28/19|.062818X|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	06/28/2018	06/28/2019	06/28/2019	Expiration	2,138	300,000	140.31495	5,160				5,160		5,075			(5,160)			0010
.L072518 SPX EUR007/15/19|.L072518|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	07/15/2019	07/15/2019	Exercise	1,988	5,563,279	2798.43	313,229		429,150		313,229		252,205			115,920			0010
.073018U EEJ EUR007/29/19|.073018U|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	4,465	605,000	135.48	16,638				16,638		15,260			(16,638)			0010
.I072518 SPX EUR006/28/19|.I072518|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	06/28/2019	Exercise	1,014	2,754,338	2716.31	113,071		170,494		113,071		79,554			57,423			0010
.C071618 SPX ASIAN07/15/1|.C071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	359	1,005,000	2798.43	18,794		4,687		18,794		17,827			(14,107)			0010
.I073018 SPX ASIAN07/29/1|.I073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ2OJLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	454	1,275,000	2802.6	27,540		5,054		27,540		26,044			(22,486)			0010
.072518X SPX ASIAN06/07/1|.072518X|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/07/2019	06/07/2019	Exercise	484	1,340,498	2769.12	47,375		10,456		47,375		45,410			(36,919)			0010
.071618J EEJ EUR007/15/19|.071618J|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	12,583	1,705,000	135.5	36,828				36,828		33,579			(36,828)			0010
.S072318 SPX EUR007/22/19|.S072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	3,906	10,965,000	2806.98	255,210		438,603		255,210		188,825			183,393			0010
.070918F EEJ EUR006/28/19|.070918F|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	3,024	410,000	135.57	10,045				10,045		9,370			(10,045)			0010
.C070918 EEJ EUR007/08/19|.C070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	7,519	1,050,000	139.642825	22,260				22,260		21,821			(22,260)			0010
.N073018 SPX ASIAN07/29/1|.N073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ2OJLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	895	2,510,000	2802.6	72,790		9,949		72,790		69,609			(62,841)			0010
.073018Z EEJ EUR007/29/19|.073018Z|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	3,401	470,000	138.1896	10,434				10,434		9,984			(10,434)			0010
.071618E EEJ EUR007/08/19|.071618E|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	2,819	385,000	136.57	8,701				8,701		8,207			(8,701)			0010
.073018E EEJ EUR007/22/19|.073018E|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	1,585	215,000	135.6	4,730				4,730		4,305			(4,730)			0010
.D072518 SPX EUR006/07/19|.D072518|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/07/2019	06/07/2019	Exercise	1,970	5,457,629	2770.37	195,188		202,851		195,188		154,106			7,663			0010
.D070918 EEJ EUR007/08/19|.D070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	7,965	1,115,000	139.98425	22,746				22,746		22,339			(22,746)			0010
.072318I EEJ EUR007/15/19|.072318I|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	1,512	205,000	135.5	5,740				5,740		5,331			(5,740)			0010
.072518K MXEA EUR006/21/1|.072518K|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	07/25/2018	06/21/2019	06/21/2019	Expiration	753	1,478,884	1963.99	32,191				32,191		28,709			(32,191)			0010
.H071618 SPX ASIAN07/15/1|.H071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	400	1,120,000	2798.43	29,344		5,223		29,344		28,166			(24,121)			0010
.H070918 EEJ EUR007/08/19|.H070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	952	135,000	141.691375	2,214				2,214		2,189			(2,214)			0010
.I072318 SPX ASIAN07/22/1|.I072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	1,312	3,685,003	2806.98	81,070				81,070		78,794			(81,070)			0010

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.A073018 EEJ EUR007/29/19|.A073018|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	11,513	1,595,000	138.5283	33,974				33,974		32,613			(33,974)			0010
.W073018 SPX EUR007/29/19|.W073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19QL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	6,030	16,900,000	2802.6	471,510		834,869		471,510		346,260			363,359			0010
.B70918 SPX EUR007/08/19|.B70918|SPX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	1,569	4,370,000	2784.17	123,671		220,684		123,671		90,736			97,013			0010
.072318H EEJ EUR007/15/19|.072318H|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	1,992	270,000	135.5	7,182				7,182		6,644			(7,182)			0010
.072318X EEJ EUR007/22/19|.072318X|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	5,488	755,000	137.5662	18,271				18,271		17,449			(18,271)			0010
.B071618 SPX ASIAN07/15/1|.B071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	293	820,000	2798.43	11,808		3,824		11,808		11,116			(7,984)			0010
.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	05/28/2019	Exercise	405	1,089,393	2689.86	57,255		45,575		57,255		41,764			(11,680)			0010
.P070918 SPX ASIAN07/08/1|.P070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	675	1,880,000	2784.17	50,204		17,410		50,204		47,255			(32,793)			0010
.070918Y EEJ EUR007/08/19|.070918Y|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	2,820	390,000	138.277125	9,750				9,750		9,476			(9,750)			0010
.H073018 SPX ASIAN07/29/1|.H073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	934	2,620,000	2802.6	52,662		10,385		52,662		49,656			(42,277)			0010
.072518F MXEA ASIAN07/15/1|.072518F|MXEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19QL770XOHC3ZE78	07/25/2018	07/15/2019	07/15/2019	Expiration	622	1,226,802	1972.35	31,529				31,529		31,494			(31,529)			0010
.M071618 SPX EUR007/15/19|.M071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	1,127	3,155,000	2798.43	63,731		107,905		63,731		46,573			44,174			0010
.072318N EEJ EUR007/22/19|.072318N|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	2,581	350,000	135.6	6,860				6,860		6,200			(6,860)			0010
.073018J EEJ EUR007/22/19|.073018J|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	719	100,000	138.99	2,010				2,010		1,944			(2,010)			0010
.T072318 SPX EUR007/22/19|.T072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	2,260	6,345,000	2806.98	159,735		276,632		159,735		118,809			116,897			0010
.J070918 SPX ASIAN07/08/1|.J070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	527	1,470,000	2784.17	27,349		13,613		27,349		25,278			(13,736)			0010
.073018Q EEJ EUR007/29/19|.073018Q|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	28,638	3,880,000	135.48	93,120				93,120		84,470			(93,120)			0010
.073018D EEJ EUR007/22/19|.073018D|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	884	120,000	135.6	2,472				2,472		2,241			(2,472)			0010
.070918W EEJ EUR007/08/19|.070918W|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	2,782	380,000	136.57	11,096				11,096		10,605			(11,096)			0010
.071618A EEJ EUR006/28/19|.071618A|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	06/28/2019	06/28/2019	Expiration	2,139	290,000	135.57	7,859				7,859		7,369			(7,859)			0010
.G071618 SPX ASIAN07/15/1|.G071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	3,028	8,475,000	2798.43	212,723		39,524		212,723		203,881			(173,198)			0010
.072518L MXEA EUR006/21/1|.072518L|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	07/25/2018	06/21/2019	06/21/2019	Expiration	984	1,932,566	1963.99	49,190				49,190		44,117			(49,190)			0010
.G070918 EEJ EUR007/08/19|.G070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	919	130,000	141.34995	2,236				2,236		2,209			(2,236)			0010
.072518Q MXEA EUR007/08/1|.072518Q|MXEA EURO 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19QL770XOHC3ZE78	07/25/2018	07/08/2019	07/08/2019	Expiration	981	1,946,500	1984.2	41,437				41,437		37,105			(41,437)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.J072318 SPX ASIAN07/22/1|.J072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	2,128	5,974,994	2806.98	147,583				147,583		143,773			(147,583)			0010
.070918L EEJ EUR006/28/19|.070918L|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	1,696	230,000	135.57	7,383				7,383		6,994			(7,383)			0010
.L070918 SPX ASIAN07/08/1|.L070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	569	1,585,000	2784.17	34,393		14,678		34,393		32,025			(19,715)			0010
.071618L EEJ EUR007/15/19|.071618L|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	4,612	625,000	135.5	14,000				14,000		12,794			(14,000)			0010
.U070918 SPX EUR007/08/19|.U070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	527	1,470,000	2784.17	30,135		51,304		30,135		21,679			21,169			0010
.072318R EEJ EUR007/22/19|.072318R|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	9,218	1,250,000	135.6	29,875				29,875		27,345			(29,875)			0010
.M073018 SPX ASIAN07/29/1|.M073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ2OJLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	388	1,090,000	2802.6	29,103		4,320		29,103		27,747			(24,783)			0010
.X070918 SPX EUR007/08/19|.X070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	1,196	3,330,000	2784.17	80,586		140,189		80,586		58,513			59,603			0010
.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	05/21/2019	Exercise	358	976,212	2723.94	40,883		12,237		40,883		39,317			(28,645)			0010
.K070918 SPX ASIAN07/08/1|.K070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	517	1,440,000	2784.17	29,772		13,335		29,772		27,656			(16,437)			0010
.F071618 SPX ASIAN07/15/1|.F071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	932	2,610,000	2798.43	58,464		12,172		58,464		55,812			(46,292)			0010
.072318S EEJ EUR007/22/19|.072318S|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	35,029	4,750,000	135.6	122,075				122,075		112,339			(122,075)			0010
.V070918 SPX EUR007/08/19|.V070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	4,809	13,390,000	2784.17	299,936		515,512		299,936		216,887			215,576			0010
.0070918 SPX ASIAN07/08/1|.0070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	1,950	5,430,000	2784.17	139,524		50,286		139,524		131,059			(89,238)			0010
.073018N EEJ EUR007/29/19|.073018N|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	29,819	4,040,000	135.48	87,264				87,264		78,549			(87,264)			0010
.073018P EEJ EUR007/29/19|.073018P|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	3,690	500,000	135.48	11,650				11,650		10,544			(11,650)			0010
.070918G EEJ EUR006/28/19|.070918G|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	1,217	165,000	135.57	4,488				4,488		4,211			(4,488)			0010
.R073018 SPX EUR007/29/19|.R073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL77OXOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	4,203	11,780,000	2802.6	247,380		421,711		247,380		178,611			174,331			0010
.072518P MXEA EUR006/28/1|.072518P|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL77OXOHC3ZE78	07/25/2018	06/28/2019	06/28/2019	Expiration	779	1,510,442	1938.95	47,511				47,511		41,457			(47,511)			0010
.B073018 EEJ EUR007/29/19|.B073018|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	5,292	735,000	138.867	15,068				15,068		14,510			(15,068)			0010
.H072518 SPX EUR006/28/19|.H072518|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	06/28/2019	Exercise	595	1,616,204	2716.31	60,523		90,184		60,523		42,088			29,661			0010
.071618V EEJ EUR007/15/19|.071618V|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	6,243	865,000	138.54875	18,338				18,338		17,727			(18,338)			0010
.072318B EEJ EUR006/28/19|.072318B|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	06/28/2019	06/28/2019	Expiration	4,278	580,000	135.57	14,674				14,674		13,698			(14,674)			0010
.E073018 EEJ EUR007/29/19|.E073018|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	4,646	650,000	139.8831	11,700				11,700		11,356			(11,700)			0010

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.072318W EEJ EUR007/22/19|.072318W|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	1,179	160,000	135.6	4,672				4,672		4,341			(4,672)			0010
.070918S EEJ EUR007/08/19|.070918S|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	17,390	2,375,000	136.57	56,763				56,763		53,735			(56,763)			0010
.072518E MXEA ASIAN07/08/|.072518E|MXEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	07/08/2019	07/08/2019	Expiration	1,004	1,992,137	1984.2	48,393				48,393		48,366			(48,393)			0010
.071618Z EEJ EUR007/15/19|.071618Z|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	1,140	160,000	140.2425	2,752				2,752		2,692			(2,752)			0010
.0073018 SPX EUR007/29/19|.0073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	1,387	3,890,000	2802.6	71,187		119,423		71,187		51,098			48,236			0010
.072318A EEJ EUR006/21/19|.072318A|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	07/23/2018	06/21/2019	06/21/2019	Expiration	2,133	290,000	135.92	7,076				7,076		6,678			(7,076)			0010
.P071618 SPX EUR007/15/19|.P071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	1,831	5,125,000	2798.43	129,150		224,986		129,150		95,520			95,836			0010
.D072318 EEJ EUR007/22/19|.D072318|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	4,249	595,000	140.007	10,651				10,651		10,379			(10,651)			0010
.072318D EEJ EUR007/15/19|.072318D|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	2,546	345,000	135.5	6,762				6,762		6,129			(6,762)			0010
.070918X EEJ EUR007/08/19|.070918X|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	1,449	200,000	137.9357	5,200				5,200		5,041			(5,200)			0010
.071618B EEJ EUR007/08/19|.071618B|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	1,867	255,000	136.57	4,641				4,641		4,331			(4,641)			0010
.0716181W EEJ EUR007/15/19|.071618W|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	2,340	325,000	138.8875	6,630				6,630		6,427			(6,630)			0010
.071618T EEJ EUR007/15/19|.071618T|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	8,159	1,125,000	137.87125	25,988				25,988		24,974			(25,988)			0010
.073018K EEJ EUR007/29/19|.073018K|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	2,251	305,000	135.48	5,460				5,460		4,861			(5,460)			0010
.070918U EEJ EUR007/08/19|.070918U|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	29,362	4,010,000	136.57	107,067				107,067		101,898			(107,067)			0010
.S073018 SPX EUR007/29/19|.S073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	2,740	7,680,000	2802.6	178,944		308,724		178,944		129,936			129,780			0010
.M072318 SPX ASIAN07/22/1|.M072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	635	1,784,987	2806.98	50,337				50,337		49,163			(50,337)			0010
.073018F EEJ EUR007/22/19|.073018F|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	12,057	1,635,000	135.6	41,856				41,856		38,505			(41,856)			0010
.071618U EEJ EUR007/15/19|.071618U|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	10,201	1,410,000	138.21	31,161				31,161		30,035			(31,161)			0010
.073018W EEJ EUR007/29/19|.073018W|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	1,513	205,000	135.48	6,007				6,007		5,539			(6,007)			0010
.0073018 SPX EUR007/29/19|.0073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	519	1,455,000	2802.6	18,188		29,535		18,188		12,896			11,348			0010
.072518D MXEA ASIAN06/28/|.072518D|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	06/28/2019	06/28/2019	Expiration	1,076	2,086,310	1938.95	68,444				68,444		68,219			(68,444)			0010
.072518S MXEA EUR007/15/1|.072518S|MXEA EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	07/15/2019	07/15/2019	Expiration	827	1,631,133	1972.35	34,296				34,296		30,053			(34,296)			0010
.072518J MXEA EUR006/14/1|.072518J|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	07/25/2018	06/14/2019	06/14/2019	Expiration	735	1,481,201	2015.24	34,435				34,435		32,607			(34,435)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.072318J EEJ EUR007/08/19|.072318J|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/08/2019	07/08/2019	Expiration	2,562	360,000	140.462245	5,832				5,832		5,723			(5,832)			0010
.073018L EEJ EUR007/29/19|.073018L|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	2,731	370,000	135.48	6,882				6,882		6,138			(6,882)			0010
.073018Y EEJ EUR007/29/19|.073018Y|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	6,274	865,000	137.8509	19,982				19,982		19,053			(19,982)			0010
.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	05/14/2019	Exercise	598	1,632,618	2730.13	69,123		62,359		69,123		54,278			(6,763)			0010
.C70918 SPX EUR007/08/19|.C70918|SPX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	1,332	3,710,000	2784.17	108,332		194,403		108,332		79,669			86,071			0010
.Q071618 SPX EUR007/15/19|.Q071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	5,715	15,995,000	2798.43	431,865		759,789		431,865		320,882			327,924			0010
.D071618 SPX ASIAN07/15/1|.D071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	332	930,000	2798.43	19,065		4,337		19,065		18,141			(14,729)			0010
.B070918 EEJ EUR007/08/19|.B070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	9,296	1,295,000	139.3014	28,620				28,620		28,002			(28,620)			0010
.072318M EEJ EUR007/22/19|.072318M|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	4,867	660,000	135.6	12,144				12,144		10,937			(12,144)			0010
.Z070918 SPX EUR007/08/19|.Z070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	7,734	21,535,000	2784.17	579,292		1,022,927		579,292		423,678			443,636			0010
.L072318 SPX ASIAN07/22/1|.L072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	787	2,209,991	2806.98	57,902				57,902		56,472			(57,902)			0010
.J073018 SPX ASIAN07/29/1|.J073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	1,266	3,550,000	2802.6	80,585		14,071		80,585		76,360			(66,514)			0010
.072318C EEJ EUR007/08/19|.072318C|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/08/2019	07/08/2019	Expiration	3,111	425,000	136.57	9,733				9,733		9,186			(9,733)			0010
.071618K EEJ EUR007/15/19|.071618K|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	1,660	225,000	135.5	4,950				4,950		4,518			(4,950)			0010
.A071618 EEJ EUR007/15/19|.A071618|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	2,169	305,000	140.58125	5,002				5,002		4,902			(5,002)			0010
.P073018 SPX EUR007/29/19|.P073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	422	1,185,000	2802.6	18,486		30,456		18,486		13,205			11,970			0010
.K073018 SPX ASIAN07/29/1|.K073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	2,085	5,845,000	2802.6	146,710		23,167		146,710		139,553			(123,542)			0010
.070918H EEJ EUR006/28/19|.070918H|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	10,769	1,460,000	135.57	41,026				41,026		38,569			(41,026)			0010
.071618X EEJ EUR007/15/19|.071618X|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	2,908	405,000	139.22625	7,898				7,898		7,675			(7,898)			0010
.R071618 SPX EUR007/15/19|.R071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	3,419	9,570,000	2798.43	267,003		476,580		267,003		198,405			209,577			0010
.072518T MXEA EUR007/15/1|.072518T|MXEA EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	07/15/2019	07/15/2019	Expiration	733	1,445,733	1972.35	35,353				35,353		31,157			(35,353)			0010
.070918R EEJ EUR007/08/19|.070918R|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	3,807	520,000	136.57	12,272				12,272		11,611			(12,272)			0010
.072518R MXEA EUR007/08/1|.072518R|MXEA EURO 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	07/08/2019	07/08/2019	Expiration	1,186	2,353,261	1984.2	62,882				62,882		56,970			(62,882)			0010
.073018V EEJ EUR007/29/19|.073018V|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	14,762	2,000,000	135.48	56,200				56,200		51,641			(56,200)			0010

SCHEDULE DB - PART A - SECTION 2

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.E070918 EEJ EUR007/08/19|.E070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	3,705	520,000	140.325675	10,140				10,140		9,974			(10,140)			0010
.073018I EEJ EUR007/22/19|.073018I|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	1,168	160,000	136.956	4,112				4,112		3,898			(4,112)			0010
.070918V EEJ EUR007/08/19|.070918V|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	3,368	460,000	136.57	12,604				12,604		12,010			(12,604)			0010
.073018M EEJ EUR007/29/19|.073018M|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	2,878	390,000	135.48	7,722				7,722		6,913			(7,722)			0010
.072518G MXEA ASIAN07/22/|.072518G|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	07/22/2019	07/22/2019	Expiration	1,177	2,331,284	1980.7	60,192				60,192		60,131			(60,192)			0010
.072318Q EEJ EUR007/22/19|.072318Q|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	3,834	520,000	135.6	12,064				12,064		11,019			(12,064)			0010
.Y070918 SPX EUR007/08/19|.Y070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	1,427	3,975,000	2784.17	102,158		178,878		102,158		74,508			76,721			0010
.Q070918 SPX ASIAN07/08/1|.Q070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	860	2,395,000	2784.17	69,551		22,179		69,551		65,751			(47,371)			0010
.Y073018 SPX EUR007/29/19|.Y073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	6,558	18,380,000	2802.6	538,534		961,300		538,534		396,869			422,766			0010
.072518M MXEA EUR006/21/1|.072518M|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	07/25/2018	06/21/2019	06/21/2019	Expiration	915	1,797,051	1963.99	51,149				51,149		46,106			(51,149)			0010
.C073018 EEJ EUR007/29/19|.C073018|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	2,224	310,000	139.34118	5,983				5,983		5,784			(5,983)			0010
.M070918 SPX ASIAN07/08/1|.M070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	958	2,670,000	2784.17	59,933		24,726		59,933		55,901			(35,207)			0010
.A072518 SPX ASIAN06/28/1|.A072518|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	06/28/2019	Exercise	494	1,341,857	2716.31	56,262		33,762		56,262		50,519			(22,500)			0010
.F073018 SPX ASIAN07/29/1|.F073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ2OJLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	317	890,000	2802.6	11,392		3,528		11,392		10,589			(7,864)			0010
.073018H EEJ EUR007/22/19|.073018H|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	884	120,000	135.6	3,348				3,348		3,100			(3,348)			0010
.F072518 SPX EUR006/21/19|.F072518|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	07/25/2018	06/21/2019	06/21/2019	Exercise	1,221	3,357,457	2749.76	144,872		233,676		144,872		110,497			88,804			0010
.F070918 EEJ EUR007/08/19|.F070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	4,763	670,000	140.6671	12,529				12,529		12,343			(12,529)			0010
.K072318 SPX ASIAN07/22/1|.K072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	1,348	3,784,988	2806.98	95,761				95,761		93,332			(95,761)			0010
.F072318 SPX ASIAN07/22/1|.F072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	363	1,020,000	2806.98	14,076				14,076		13,546			(14,076)			0010
.073018X EEJ EUR007/29/19|.073018X|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	2,145	295,000	137.5122	7,110				7,110		6,755			(7,110)			0010
.073018C EEJ EUR007/15/19|.073018C|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/15/2019	07/15/2019	Expiration	3,726	505,000	135.5	13,433				13,433		12,427			(13,433)			0010
.072518H MXEA EUR005/21/1|.072518H|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	07/25/2018	05/21/2019	05/21/2019	Expiration	702	1,438,103	2048.58	26,746				26,746		26,073			(26,746)			0010
.072318L EEJ EUR007/22/19|.072318L|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	3,281	445,000	135.6	7,921				7,921		7,122			(7,921)			0010
.A070918 EEJ EUR007/08/19|.A070918|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	8,383	1,165,000	138.959975	26,912				26,912		26,278			(26,912)			0010

SCHEDULE DB - PART A - SECTION 2

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.E071618 SPX ASIAN07/15/1|.E071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	443	1,240,000	2798.43	26,660		5,783		26,660		25,413			(20,877)			0010
.072318F EEJ EUR007/15/19|.072318F|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	1,771	240,000	135.5	5,904				5,904		5,431			(5,904)			0010
.071618H EEJ EUR007/08/19|.071618H|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	1,903	260,000	136.57	6,422				6,422		6,086			(6,422)			0010
.072318V EEJ EUR007/22/19|.072318V|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	1,622	220,000	135.6	6,160				6,160		5,706			(6,160)			0010
.U072318 SPX EUR007/22/19|.U072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	4,884	13,710,000	2806.98	371,198		651,217		371,198		277,211			280,019			0010
.070918D EEJ EUR006/28/19|.070918D|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	2,692	365,000	135.57	7,957				7,957		7,377			(7,957)			0010
.073018B EEJ EUR007/15/19|.073018B|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/15/2019	07/15/2019	Expiration	2,214	300,000	135.5	7,740				7,740		7,145			(7,740)			0010
.070918Z EEJ EUR007/08/19|.070918Z|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	3,534	490,000	138.61855	11,760				11,760		11,457			(11,760)			0010
.073018S EEJ EUR007/29/19|.073018S|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	14,762	2,000,000	135.48	51,600				51,600		47,078			(51,600)			0010
.V072318 SPX EUR007/22/19|.V072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	6,017	16,890,000	2806.98	475,876		841,136		475,876		356,240			365,261			0010
.072318G EEJ EUR007/15/19|.072318G|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	10,885	1,475,000	135.5	38,055				38,055		35,128			(38,055)			0010
.S070918 SPX EUR007/08/19|.S070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	511	1,425,000	2784.17	25,650		43,034		25,650		18,343			17,384			0010
.072318P EEJ EUR007/22/19|.072318P|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	2,839	385,000	135.6	8,624				8,624		7,858			(8,624)			0010
.L073018 SPX ASIAN07/29/1|.L073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ20JLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	2,155	6,040,000	2802.6	154,624		23,940		154,624		147,189			(130,684)			0010
.N070918 SPX ASIAN07/08/1|.N070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	1,767	4,920,000	2784.17	123,364		45,563		123,364		115,726			(77,801)			0010
.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	06/14/2019	Exercise	1,490	4,145,910	2782.49	149,060		155,690		149,060		118,064			6,631			0010
.071618M EEJ EUR007/15/19|.071618M|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	14,243	1,930,000	135.5	46,127				46,127		42,342			(46,127)			0010
.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	05/14/2019	Exercise	631	1,715,618	2718.06	70,741		25,808		70,741		66,646			(44,933)			0010
.070918J EEJ EUR006/28/19|.070918J|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	2,397	325,000	135.57	9,750				9,750		9,201			(9,750)			0010
.072318E EEJ EUR007/15/19|.072318E|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	2,361	320,000	135.5	6,816				6,816		6,210			(6,816)			0010
.071618I EEJ EUR007/15/19|.071618I|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	1,771	240,000	135.5	4,272				4,272		3,852			(4,272)			0010
.072518I MXEA EUR005/28/1|.072518I|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL77OXOHC3ZE78	07/25/2018	05/28/2019	05/28/2019	Expiration	653	1,294,305	1982.09	29,261				29,261		27,253			(29,261)			0010
.0072318 SPX EUR007/22/19|.0072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	557	1,565,000	2806.98	24,688		40,533		24,688		17,983			15,845			0010
.073018T EEJ EUR007/29/19|.073018T|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	36,979	5,010,000	135.48	133,767				133,767		122,388			(133,767)			0010

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.Z073018 SPX EUR007/29/19|.Z073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	529	1,485,000	2802.6	45,887		82,866		45,887		33,935			36,979			0010
.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	06/21/2019	Exercise	730	2,005,269	2744.56	84,702		24,919		84,702		81,583			(59,783)			0010
.072318O EEJ EUR007/22/19|.072318O|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	20,759	2,815,000	135.6	60,804				60,804		55,278			(60,804)			0010
.071618N EEJ EUR007/15/19|.071618N|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	34,981	4,740,000	135.5	121,818				121,818		112,412			(121,818)			0010
.R070918 SPX EUR007/08/19|.R070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	549	1,530,000	2784.17	22,032		35,956		22,032		15,664			13,924			0010
.E072318 EEJ EUR007/22/19|.E072318|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	1,353	190,000	140.346	3,268				3,268		3,192			(3,268)			0010
.070918I EEJ EUR006/28/19|.070918I|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	7,745	1,050,000	135.57	30,660				30,660		28,889			(30,660)			0010
.A70918 SPX EUR007/08/19|.A70918|SPX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	4,159	11,580,000	2784.17	323,082		573,225		323,082		236,986			250,143			0010
.A072318 EEJ EUR007/22/19|.A072318|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	12,441	1,725,000	138.651	36,570				36,570		35,280			(36,570)			0010
.071618Y EEJ EUR007/15/19|.071618Y|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	4,084	570,000	139.565	10,659				10,659		10,383			(10,659)			0010
.J071618 SPX EUR007/15/19|.J071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	519	1,455,000	2798.43	19,061		30,848		19,061		13,735			11,787			0010
.072318K EEJ EUR007/15/19|.072318K|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/15/2019	07/15/2019	Expiration	2,511	350,000	139.36175	6,650				6,650		6,467			(6,650)			0010
.V073018 SPX EUR007/29/19|.V073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	2,280	6,390,000	2802.6	171,891		303,517		171,891		125,821			131,626			0010
.073018G EEJ EUR007/22/19|.073018G|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/22/2019	07/22/2019	Expiration	6,747	915,000	135.6	24,248				24,248		22,365			(24,248)			0010
.070918P EEJ EUR007/08/19|.070918P|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	20,612	2,815,000	136.57	60,804				60,804		57,297			(60,804)			0010
.070918T EEJ EUR007/08/19|.070918T|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	31,339	4,280,000	136.57	109,996				109,996		104,492			(109,996)			0010
.070918C EEJ EUR006/28/19|.070918C|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	3,577	485,000	135.57	9,700				9,700		8,955			(9,700)			0010
.0072318 SPX EUR007/22/19|.0072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	742	2,085,000	2806.98	40,188		67,349		40,188		29,487			27,161			0010
.071618R EEJ EUR007/15/19|.071618R|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	6,960	955,000	137.19375	23,875				23,875		22,786			(23,875)			0010
.072318Y EEJ EUR007/22/19|.072318Y|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	9,820	1,355,000	137.973	31,165				31,165		29,881			(31,165)			0010
.T070918 SPX EUR007/08/19|.T070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	1,905	5,305,000	2784.17	100,795		169,239		100,795		72,366			68,444			0010
.070918N EEJ EUR006/28/19|.070918N|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	3,065	425,000	138.620325	10,030				10,030		9,792			(10,030)			0010
.K071618 SPX EUR007/15/19|.K071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	546	1,530,000	2798.43	26,469		44,061		26,469		19,218			17,592			0010
.073018R EEJ EUR007/29/19|.073018R|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	15,242	2,065,000	135.48	51,006				51,006		46,373			(51,006)			0010

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.N071618 SPX EUR007/15/19|.N071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	4,954	13,865,000	2798.43	311,963		533,805		311,963		229,372			221,842			0010
.070918K EEJ EUR006/28/19|.070918K|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	5,421	735,000	135.57	22,638				22,638		21,396			(22,638)			0010
.070918Q EEJ EUR007/08/19|.070918Q|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	4,722	645,000	136.57	14,448				14,448		13,636			(14,448)			0010
.070918M EEJ EUR006/28/19|.070918M|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	1,606	220,000	136.9257	6,336				6,336		6,104			(6,336)			0010
.B072318 EEJ EUR007/22/19|.B072318|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	2,079	290,000	139.4646	5,568				5,568		5,406			(5,568)			0010
.G072518 SPX EUR006/28/19|.G072518|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	06/28/2019	Exercise	422	1,146,283	2716.31	28,996		41,723		28,996		19,264			12,728			0010
.R072318 SPX EUR007/22/19|.R072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	4,494	12,615,000	2806.98	265,861		451,618		265,861		195,665			185,756			0010
.P072318 SPX EUR007/22/19|.P072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	965	2,710,000	2806.98	48,712		81,030		48,712		35,640			32,318			0010
.072518U MXEA EUR007/15/1|.072518U|MXEA EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	07/15/2019	07/15/2019	Expiration	801	1,579,852	1972.35	46,899				46,899		41,812			(46,899)			0010
.071618D EEJ EUR007/08/19|.071618D|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	1,134	155,000	136.57	3,240				3,240		3,043			(3,240)			0010
.072318Z EEJ EUR007/22/19|.072318Z|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	1,337	185,000	138.312	4,089				4,089		3,933			(4,089)			0010
.071618S EEJ EUR007/15/19|.071618S|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	5,416	745,000	137.5325	17,880				17,880		17,124			(17,880)			0010
.N072318 SPX EUR007/22/19|.N072318|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2018	07/22/2019	07/22/2019	Exercise	580	1,630,000	2806.98	20,497		33,088		20,497		14,829			12,591			0010
.071618O EEJ EUR007/15/19|.071618O|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	16,309	2,210,000	135.5	58,786				58,786		54,385			(58,786)			0010
.I071618 SPX ASIAN07/15/1|.I071618|SPX ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	671	1,880,000	2798.43	53,392		8,768		53,392		51,385			(44,624)			0010
.K072518 SPX EUR007/08/19|.K072518|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	07/08/2019	07/08/2019	Exercise	874	2,433,365	2784.17	91,543		154,278		91,543		70,341			62,736			0010
.U073018 SPX EUR007/29/19|.U073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	4,031	11,299,999	2802.6	290,410		508,512		290,410		212,030			218,102			0010
.070918O EEJ EUR007/08/19|.070918O|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	07/08/2019	07/08/2019	Expiration	4,100	560,000	136.57	10,304				10,304		9,646			(10,304)			0010
.G072318 SPX ASIAN07/22/1|.G072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	669	1,880,003	2806.98	33,464				33,464		32,380			(33,464)			0010
.070918B EEJ EUR006/21/19|.070918B|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	07/09/2018	06/21/2019	06/21/2019	Expiration	1,581	215,000	135.92	6,020				6,020		5,724			(6,020)			0010
.L071618 SPX EUR007/15/19|.L071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	1,181	3,305,000	2798.43	62,134		104,107		62,134		45,293			41,973			0010
.071618F EEJ EUR007/08/19|.071618F|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	4,429	605,000	136.57	13,915				13,915		13,137			(13,915)			0010
.0071618 SPX EUR007/15/19|.0071618|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/16/2018	07/15/2019	07/15/2019	Exercise	4,018	11,245,000	2798.43	264,258		455,437		264,258		194,686			191,179			0010
.072318U EEJ EUR007/22/19|.072318U|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	2,433	330,000	135.6	9,042				9,042		8,362			(9,042)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
.C072318 EEJ EUR007/22/19|.C072318|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	6,336	885,000	139.668	16,550				16,550		16,092			(16,550)			0010
.073018A EEJ EUR007/08/19|.073018A|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/08/2019	07/08/2019	Expiration	2,416	330,000	136.57	7,491				7,491		7,067			(7,491)			0010
.070918E EEJ EUR006/28/19|.070918E|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/09/2018	06/28/2019	06/28/2019	Expiration	4,056	550,000	135.57	13,035				13,035		12,138			(13,035)			0010
.072518N MXEA EUR006/28/1|.072518N|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	06/28/2019	06/28/2019	Expiration	1,128	2,187,136	1938.95	51,956				51,956		44,741			(51,956)			0010
.071618Q EEJ EUR007/15/19|.071618Q|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	3,321	450,000	135.5	12,600				12,600		11,702			(12,600)			0010
.J072518 SPX EUR006/28/19|.J072518|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/25/2018	06/28/2019	06/28/2019	Exercise	1,324	3,596,394	2716.31	164,600		252,459		164,600		117,488			87,859			0010
.0725180 MXEA EUR006/28/1|.0725180|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/25/2018	06/28/2019	06/28/2019	Expiration	1,248	2,419,810	1938.95	67,142				67,142		58,215			(67,142)			0010
.D073018 EEJ EUR007/29/19|.D073018|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	3,583	500,000	139.5444	9,400				9,400		9,101			(9,400)			0010
.I070918 SPX ASIAN07/08/1|.I070918|SPX ASIAN 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada 549300HIIRNTNKXV3M12	07/09/2018	07/08/2019	07/08/2019	Exercise	301	840,000	2784.17	11,568		7,779		11,568		10,558			(3,789)			0010
.G073018 SPX ASIAN07/29/1|.G073018|SPX ASIAN 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba SNZ2OJLFK8MNNCLQ0F39	07/30/2018	07/29/2019	07/29/2019	Exercise	528	1,480,000	2802.6	25,900		5,866		25,900		24,297			(20,034)			0010
.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	06/14/2019	Expiration	477	1,328,765	2781.04	46,402				46,402		45,333			(46,402)			0010
.072318T EEJ EUR007/22/19|.072318T|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/23/2018	07/22/2019	07/22/2019	Expiration	19,800	2,685,000	135.6	71,421				71,421		65,896			(71,421)			0010
.071618P EEJ EUR007/15/19|.071618P|EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/15/2019	07/15/2019	Expiration	1,992	270,000	135.5	7,398				7,398		6,859			(7,398)			0010
.W070918 SPX EUR007/08/19|.W070918|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank ES7IP3U3RHIGC71XBU11	07/09/2018	07/08/2019	07/08/2019	Exercise	4,130	11,500,000	2784.17	269,100		465,755		269,100		195,015			196,655			0010
.0730180 EEJ EUR007/29/19|.0730180|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/30/2018	07/29/2019	07/29/2019	Expiration	1,623	220,000	135.48	4,950				4,950		4,469			(4,950)			0010
.T073018 SPX EUR007/29/19|.T073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	1,043	2,925,000	2802.6	71,663		124,312		71,663		52,205			52,649			0010
.070918A EEJ EUR006/21/19|.070918A|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	07/09/2018	06/21/2019	06/21/2019	Expiration	1,655	225,000	135.92	5,558				5,558		5,252			(5,558)			0010
.071618C EEJ EUR007/08/19|.071618C|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	2,269	310,000	136.57	6,107				6,107		5,720			(6,107)			0010
.H072318 SPX ASIAN07/22/1|.H072318|SPX ASIAN 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2018	07/22/2019	07/22/2019	Expiration	653	1,835,007	2806.98	37,067				37,067		35,964			(37,067)			0010
.071618G EEJ EUR007/08/19|.071618G|EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	07/16/2018	07/08/2019	07/08/2019	Expiration	2,928	400,000	136.57	9,520				9,520		9,004			(9,520)			0010
.X073018 SPX EUR007/29/19|.X073018|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 2IGI19OL770XOHC3ZE78	07/30/2018	07/29/2019	07/29/2019	Exercise	1,939	5,435,000	2802.6	154,354		274,465		154,354		113,455			120,111			0010
.S080718 SPX EUR008/07/19|.S080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	8,704	24,880,006	2858.45	724,008		222,214		724,008		573,574			(501,794)			0010
.R080718 SPX EUR008/07/19|.R080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	8,343	23,849,992	2858.45	663,030		213,014		663,030		523,822			(450,016)			0010
.Q080718 SPX EUR008/07/19|.Q080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	2,935	8,390,008	2858.45	225,691		74,935		225,691		178,005			(150,756)			0010

SCHEDULE DB - PART A - SECTION 2

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.T080718 SPX EUR008/07/19|.T080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	1,215	3,474,989	2858.45	108,420		31,037		108,420		86,354			(77,383)			0010
.082818Y SPX ASIAN08/28/1|.082818Y|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	08/28/2019	Expiration	493	1,430,000	2897.52	19,663				19,663		19,378			(19,663)			0010
.G082818 SPX ASIAN08/28/1|.G082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	08/28/2019	Expiration	1,180	3,420,000	2897.52	93,195				93,195		92,211			(93,195)			0010
.080718C EEJ EUR007/22/19|.080718C|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/07/2018	07/22/2019	07/22/2019	Expiration	1,290	175,000	135.6	4,918				4,918		4,557			(4,918)			0010
.082818E EEJ EUR008/21/19|.082818E|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/21/2019	08/21/2019	Exercise	13,973	1,910,000	136.69	51,188		16,908		51,188		47,529			(34,280)			0010
.P080718 SPX EUR008/07/19|.P080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	6,052	17,299,997	2858.45	444,610		154,513		444,610		349,898			(290,097)			0010
.K081418 SPX EUR008/14/19|.K081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	3,834	10,889,997	2839.96	230,868		2,454		230,868		173,986			(228,414)			0010
.082918B MXEA ASIAN08/07/|.082918B|MXEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/07/2019	08/07/2019	Expiration	847	1,686,784	1991.48	37,268				37,268		37,221			(37,268)			0010
.082918Q EEJ EUR008/28/19|.082918Q|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2018	08/28/2019	08/28/2019	Exercise	14,082	1,930,000	137.05	53,847		23,377		53,847		50,320			(30,470)			0010
.082818Q EEJ EUR008/28/19|.082818Q|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	18,423	2,525,000	137.05	71,205		30,584		71,205		66,584			(40,621)			0010
.082918K MXEA EUR008/07/1|.082918K|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/07/2019	08/07/2019	Expiration	831	1,654,920	1991.48	40,869				40,869		36,075			(40,869)			0010
.082118R EEJ EUR008/21/19|.082118R|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	22,240	3,040,000	136.69	75,392		26,911		75,392		69,649			(48,481)			0010
.080718L EEJ EUR008/07/19|.080718L|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	6,386	870,000	136.23	22,446				22,446		20,749			(22,446)			0010
.081418E EEJ EUR008/07/19|.081418E|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	08/07/2019	Expiration	2,202	300,000	136.23	7,830				7,830		7,241			(7,830)			0010
.092614Z SPXAV5E 08/07/19|.092614Z|SPXAV5E EURO 08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2014	08/07/2019	08/07/2019	Exercise	3,626	604,706	166.73	19,048		53,032		19,048		(17,990)			33,985			0010
.E081418 SPX ASIAN08/14/1|.E081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	1,415	4,020,000	2839.96	103,716				103,716		101,017			(103,716)			0010
.082118F EEJ EUR008/14/19|.082118F|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Exercise	28,260	3,840,000	135.88	111,744		22,043		111,744		102,887			(89,701)			0010
.082118M EEJ EUR008/21/19|.082118M|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	4,718	645,000	136.69	12,771		5,710		12,771		11,652			(7,061)			0010
.K080718 SPX EUR008/07/19|.K080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	1,780	5,090,013	2858.45	92,129		45,461		92,129		71,498			(46,668)			0010
.082118K EEJ EUR008/14/19|.082118K|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Expiration	1,279	180,000	140.6358	3,438				3,438		3,347			(3,438)			0010
.081418O EEJ EUR008/14/19|.081418O|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	16,080	2,185,000	135.88	53,970		12,543		53,970		49,003			(41,427)			0010
.082118D EEJ EUR008/14/19|.082118D|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Exercise	5,041	685,000	135.88	18,358		3,932		18,358		16,801			(14,426)			0010
.082918I MXEA EUR007/29/1|.082918I|MXEA EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19DL77OXOHC3ZE78	08/29/2018	07/29/2019	07/29/2019	Expiration	874	1,759,966	2011.39	43,899				43,899		40,036			(43,899)			0010
.081418Q EEJ EUR008/14/19|.081418Q|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	13,578	1,845,000	135.88	52,029		10,591		52,029		47,754			(41,438)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.082918N MXEA EUR008/14/1|.082918N|MXEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/14/2019	08/14/2019	Expiration	1,122	2,172,540	1936.31	69,710				69,710		57,240			(69,710)			0010
.92614AB SPXAV5E 09/09/19|.92614AB|SPXAV5E EURO 09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2014	09/09/2019	09/09/2019	Exercise	1,935	329,517	170.23	8,415		23,776		8,415		(5,355)			15,361			0010
.082918G MXEA EUR007/29/1|.082918G|MXEA EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	08/29/2018	07/29/2019	07/29/2019	Expiration	705	1,420,041	2011.39	26,016				26,016		23,446			(26,016)			0010
.L081418 SPX EUR008/14/19|.L081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	443	1,260,005	2839.96	28,224		284		28,224		21,320			(27,940)			0010
.O080718 SPX EUR008/07/19|.O080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	1,310	3,744,998	2858.45	91,753		33,448		91,753		72,065			(58,304)			0010
.K082818 SPX EUR008/28/19|.K082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	407	1,180,000	2897.52	17,464				17,464		13,846			(17,464)			0010
.P081418 SPX EUR008/14/19|.P081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	457	1,299,992	2839.96	35,230		293		35,230		26,875			(34,937)			0010
.081418B EEJ EUR008/07/19|.081418B|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	08/07/2019	Expiration	1,688	230,000	136.23	5,405				5,405		4,960			(5,405)			0010
.081418A EEJ EUR008/07/19|.081418A|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	08/07/2019	Expiration	1,357	185,000	136.23	3,238				3,238		2,921			(3,238)			0010
.082818U EEJ EUR008/28/19|.082818U|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Expiration	1,502	210,000	139.791	4,704				4,704		4,538			(4,704)			0010
.080718V EEJ EUR008/07/19|.080718V|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	3,839	540,000	140.657475	9,774				9,774		9,527			(9,774)			0010
.080718H EEJ EUR008/07/19|.080718H|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	3,743	510,000	136.23	11,475				11,475		10,513			(11,475)			0010
.082818L EEJ EUR008/28/19|.082818L|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	3,064	420,000	137.05	9,828		5,087		9,828		9,086			(4,741)			0010
.92614AA SPXAV5E 08/21/19|.92614AA|SPXAV5E EURO 08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2014	08/21/2019	08/21/2019	Exercise	8,884	1,509,374	169.88	39,271		106,631		39,271		(26,271)			67,360			0010
.081418Y SPX ASIAN08/14/1|.081418Y|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	522	1,485,000	2839.96	28,809				28,809		27,908			(28,809)			0010
.D081418 SPX ASIAN08/14/1|.D081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	1,417	4,025,000	2839.96	102,638				102,638		99,950			(102,638)			0010
.L080718 SPX EUR008/07/19|.L080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	5,195	14,849,991	2858.45	311,850		132,631		311,850		243,243			(179,219)			0010
.L082818 SPX EUR008/28/19|.L082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	712	2,065,000	2897.52	36,551				36,551		29,106			(36,551)			0010
.092614S SPXAV5E 04/22/19|.092614S|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	09/26/2014	04/22/2019	04/22/2019	Exercise	2,375	392,178	165.12	13,462		46,216		13,462		(15,063)			32,754			0010
.G080718 SPX ASIAN08/07/1|.G080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	1,906	5,450,000	2858.45	132,980				132,980		130,025			(132,980)			0010
.J082818 SPX EUR008/28/19|.J082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	517	1,500,000	2897.52	18,450				18,450		14,556			(18,450)			0010
.S081418 SPX EUR008/14/19|.S081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	5,820	16,529,987	2839.96	484,329		3,725		484,329		371,261			(480,604)			0010
.J080718 SPX EUR008/07/19|.J080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	540	1,544,992	2858.45	24,411		13,799		24,411		18,833			(10,612)			0010
.081418X SPX ASIAN08/14/1|.081418X|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	686	1,950,000	2839.96	27,300				27,300		26,288			(27,300)			0010

SCHEDULE DB - PART A - SECTION 2

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.080718G EEJ EUR008/07/19|.080718G|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	15,818	2,155,000	136.23	46,548				46,548		42,539			(46,548)			0010
.B082118 EEJ EUR008/21/19|.B082118|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Expiration	1,598	225,000	140.7907	4,253				4,253		4,135			(4,253)			0010
.L082118 SPX ASIAN08/21/1|.L082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	576	1,650,000	2862.96	43,395				43,395		42,707			(43,395)			0010
.080718O EEJ EUR008/07/19|.080718O|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	1,818	250,000	137.45607	6,650				6,650		6,313			(6,650)			0010
.A080718 SPX ASIAN08/07/1|.A080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	474	1,355,000	2858.45	16,260				16,260		15,722			(16,260)			0010
.082818P EEJ EUR008/28/19|.082818P|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	19,299	2,645,000	137.05	73,002		32,037		73,002		68,169			(40,965)			0010
.P082118 SPX EUR008/21/19|.P082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	735	2,105,000	2862.96	41,679		45,196		41,679		32,164			3,517			0010
.082118U EEJ EUR008/21/19|.082118U|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	1,060	145,000	136.69	4,002		1,284		4,002		3,723			(2,718)			0010
.I081418 SPX EUR008/14/19|.I081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	410	1,165,008	2839.96	18,291		263		18,291		13,634			(18,028)			0010
.081418C EEJ EUR008/07/19|.081418C|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	08/07/2019	Expiration	2,055	280,000	136.23	6,888				6,888		6,342			(6,888)			0010
.N082118 SPX EUR008/21/19|.N082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	831	2,380,000	2862.96	30,940		49,745		30,940		23,599			18,805			0010
.082818T EEJ EUR008/28/19|.082818T|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Expiration	15,317	2,135,000	139.37985	50,173				50,173		48,247			(50,173)			0010
.082118Q EEJ EUR008/21/19|.082118Q|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	14,521	1,985,000	136.69	47,839		17,572		47,839		44,114			(30,267)			0010
.X082118 SPX EUR008/21/19|.X082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	4,959	14,200,000	2862.96	417,480		304,885		417,480		328,311			(112,595)			0010
.A082818 SPX ASIAN08/28/1|.A082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	08/28/2019	Expiration	1,004	2,910,000	2897.52	57,764				57,764		57,037			(57,764)			0010
.S082818 SPX EUR008/28/19|.S082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	3,661	10,610,000	2897.52	318,300				318,300		260,583			(318,300)			0010
.092614Y SPXAV5E 07/22/19|.092614Y|SPXAV5E EURO 07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2014	07/22/2019	07/22/2019	Exercise	1,557	264,207	169.67	6,932		23,710		6,932		(4,781)			16,778			0010
.Q082818 SPX EUR008/28/19|.Q082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	2,345	6,795,000	2897.52	188,222				188,222		153,299			(188,222)			0010
.081418G EEJ EUR007/29/19|.081418G|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/14/2018	07/29/2019	07/29/2019	Expiration	1,242	170,000	136.8348	4,522				4,522		4,268			(4,522)			0010
.092614R SPXAV5E 04/08/19|.092614R|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	04/08/2019	04/08/2019	Exercise	2,391	392,809	164.28	14,175		47,895		14,175		(16,711)			33,720			0010
.081418S EEJ EUR008/14/19|.081418S|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	20,468	2,830,000	138.2579	65,656				65,656		62,476			(65,656)			0010
.081418U EEJ EUR008/14/19|.081418U|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	2,800	390,000	139.277	7,995				7,995		7,681			(7,995)			0010
.082118G EEJ EUR008/14/19|.082118G|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Exercise	7,138	970,000	135.88	29,779		5,568		29,779		27,532			(24,211)			0010
.082918P MXEA EUR008/21/1|.082918P|MXEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/21/2019	08/21/2019	Expiration	1,066	2,075,907	1947.38	64,951				64,951		53,632			(64,951)			0010

SCHEDULE DB - PART A - SECTION 2

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.C082118 EEJ EUR008/21/19|.C082118|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Expiration	4,605	650,000	141.132425	11,765				11,765		11,463			(11,765)			0010
.082118J EEJ EUR008/14/19|.082118J|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Expiration	2,289	320,000	139.75258	6,848				6,848		6,628			(6,848)			0010
.G081418 SPX ASIAN08/14/1|.G081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	332	945,000	2839.96	27,027				27,027		26,374			(27,027)			0010
.092614V SPXAV5E 06/07/19|.092614V|SPXAV5E EURO 06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	06/07/2019	06/07/2019	Exercise	2,198	369,849	168.2	10,519		31,650		10,519		(8,942)			21,130			0010
.B082818 SPX ASIAN08/28/1|.B082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	08/28/2019	Expiration	969	2,810,000	2897.52	60,837				60,837		60,104			(60,837)			0010
.K082118 SPX ASIAN08/21/1|.K082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	1,239	3,550,000	2862.96	90,525				90,525		89,062			(90,525)			0010
.P082818 SPX EUR008/28/19|.P082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	11,475	33,250,000	2897.52	857,850				857,850		695,466			(857,850)			0010
.082818V EEJ EUR008/28/19|.082818V|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Expiration	15,520	2,175,000	140.133625	46,763				46,763		45,224			(46,763)			0010
.R081418 SPX EUR008/14/19|.R081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	3,017	8,570,005	2839.96	245,102		1,931		245,102		187,634			(243,171)			0010
.082818X EEJ EUR008/28/19|.082818X|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Expiration	5,740	810,000	141.092975	15,471				15,471		15,054			(15,471)			0010
.M080718 SPX EUR008/07/19|.M080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	498	1,424,994	2858.45	31,920		12,727		31,920		24,978			(19,193)			0010
.082118W EEJ EUR008/21/19|.082118W|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	1,390	190,000	136.69	5,586		1,682		5,586		5,220			(3,904)			0010
.080718Q EEJ EUR008/07/19|.080718Q|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	8,404	1,165,000	138.614025	27,028				27,028		25,951			(27,028)			0010
.092614U SPXAV5E 05/21/19|.092614U|SPXAV5E EURO 05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	05/21/2019	05/21/2019	Exercise	3,611	598,295	165.68	19,867		61,666		19,867		(21,168)			41,799			0010
.082118Y EEJ EUR008/21/19|.082118Y|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Expiration	11,108	1,545,000	139.082075	35,999				35,999		34,572			(35,999)			0010
.080718U EEJ EUR008/07/19|.080718U|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	5,345	750,000	140.3169	14,100				14,100		13,713			(14,100)			0010
.080718S EEJ EUR008/07/19|.080718S|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	5,371	750,000	139.63575	15,375				15,375		14,884			(15,375)			0010
.080718E EEJ EUR008/07/19|.080718E|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	4,441	605,000	136.23	10,830				10,830		9,806			(10,830)			0010
.082818H EEJ EUR008/28/19|.082818H|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	4,669	640,000	137.05	11,456		7,752		11,456		10,460			(3,704)			0010
.W082118 SPX EUR008/21/19|.W082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	2,085	5,970,000	2862.96	171,339		128,181		171,339		134,504			(43,158)			0010
.082918H MXEA EUR007/29/1|.082918H|MXEA EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19DL77OXOHC3ZE78	08/29/2018	07/29/2019	07/29/2019	Expiration	720	1,450,212	2011.39	32,892				32,892		29,887			(32,892)			0010
.H081418 SPX EUR008/14/19|.H081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	477	1,355,002	2839.96	16,938		305		16,938		12,547			(16,632)			0010
.Q082118 SPX EUR008/21/19|.Q082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	3,749	10,735,000	2862.96	228,656		230,489		228,656		177,067			1,833			0010
.F081418 SPX ASIAN08/14/1|.F081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	355	1,010,000	2839.96	26,866				26,866		26,182			(26,866)			0010

SCHEDULE DB - PART A - SECTION 2

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.082918F MXEA EUR007/22/1|.082918F|MXEA EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	08/29/2018	07/22/2019	07/22/2019	Expiration	1,040	2,059,928	1980.7	56,170				56,170		49,945			(56,170)			0010
.082818A EEJ EUR008/14/19|.082818A|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/14/2019	08/14/2019	08/14/2019	Exercise	1,655	225,000	135.88	4,523		1,292		4,523		4,067			(3,231)			0010
.082818D EEJ EUR008/21/19|.082818D|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/21/2019	08/21/2019	08/21/2019	Exercise	7,974	1,090,000	136.69	28,667		9,649		28,667		26,584			(19,018)			0010
.M081418 SPX EUR008/14/19|.M081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	2,392	6,795,002	2839.96	160,362		1,531		160,362		121,455			(158,831)			0010
.080718D EEJ EUR007/29/19|.080718D|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/07/2018	07/29/2019	07/29/2019	Expiration	18,452	2,500,000	135.48	71,500				71,500		65,822			(71,500)			0010
.N080718 SPX EUR008/07/19|.N080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	3,337	9,539,991	2858.45	223,236		85,206		223,236		174,892			(138,030)			0010
.I082818 SPX ASIAN08/28/1|.I082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	419	1,215,000	2897.52	35,539				35,539		35,181			(35,539)			0010
.082818F EEJ EUR008/21/19|.082818F|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/21/2019	08/21/2019	08/21/2019	Exercise	21,618	2,955,000	136.69	83,331		26,158		83,331		77,644			(57,173)			0010
.082818M EEJ EUR008/28/19|.082818M|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Exercise	6,712	920,000	137.05	22,172		11,143		22,172		20,532			(11,029)			0010
.080718K EEJ EUR008/07/19|.080718K|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	25,728	3,505,000	136.23	86,574				86,574		79,792			(86,574)			0010
.E082818 SPX ASIAN08/28/1|.E082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	3,140	9,100,000	2897.52	226,135				226,135		223,603			(226,135)			0010
.082918R EEJ EUR008/28/19|.082918R|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2018	08/28/2019	08/28/2019	Exercise	4,560	625,000	137.05	17,813		7,570		17,813		16,669			(10,242)			0010
.082818Z SPX ASIAN08/28/1|.082818Z|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	838	2,430,000	2897.52	44,591				44,591		44,010			(44,591)			0010
.082818I EEJ EUR008/28/19|.082818I|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Exercise	3,392	465,000	137.05	9,161		5,632		9,161		8,397			(3,528)			0010
.082818R EEJ EUR008/28/19|.082818R|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Exercise	1,276	175,000	137.05	5,145		2,120		5,145		4,824			(3,025)			0010
.92614AC SPXAV5E 09/23/19|.92614AC|SPXAV5E EURO 09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2014	09/23/2019	09/23/2019	Exercise	3,904	663,224	169.87	17,378		50,024		17,378		(11,623)			32,646			0010
.J081418 SPX EUR008/14/19|.J081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	1,038	2,950,008	2839.96	53,690		665		53,690		40,187			(53,025)			0010
.082118S EEJ EUR008/21/19|.082118S|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	5,486	750,000	136.69	19,425		6,639		19,425		17,995			(12,786)			0010
.080718P EEJ EUR008/07/19|.080718P|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	5,568	770,000	138.27345	18,634				18,634		17,837			(18,634)			0010
.082118C EEJ EUR008/07/19|.082118C|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/07/2019	08/07/2019	Expiration	4,624	630,000	136.23	18,522				18,522		17,283			(18,522)			0010
.081418I EEJ EUR008/14/19|.081418I|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	3,422	465,000	135.88	8,324		2,669		8,324		7,408			(5,654)			0010
.0829180 MXEA EUR008/21/1|.0829180|MXEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2018	08/21/2019	08/21/2019	Expiration	979	1,906,485	1947.38	46,620				46,620		37,993			(46,620)			0010
.092614X SPXAV5E 07/08/19|.092614X|SPXAV5E EURO 07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2014	07/08/2019	07/08/2019	Exercise	2,729	463,840	169.93	11,923		40,709		11,923		(7,944)			28,786			0010
.A082118 EEJ EUR008/21/19|.A082118|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Expiration	4,603	645,000	140.10725	13,287				13,287		12,862			(13,287)			0010

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.M082118 SPX ASIAN08/21/1|.M082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	688	1,970,000	2862.96	56,145				56,145		55,302			(56,145)			0010
.081418R EEJ EUR008/14/19|.081418R|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	6,924	955,000	137.9182	23,111				23,111		21,916			(23,111)			0010
.U082118 SPX EUR008/21/19|.U082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	1,108	3,175,000	2862.96	86,043		68,170		86,043		67,313			(17,873)			0010
.082118O EEJ EUR008/21/19|.082118O|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	2,267	310,000	136.69	7,006		2,744		7,006		6,436			(4,262)			0010
.081418T EEJ EUR008/14/19|.081418T|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	18,785	2,610,000	138.9373	55,854				55,854		53,501			(55,854)			0010
.D082818 SPX ASIAN08/28/1|.D082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	08/28/2019	Expiration	1,415	4,100,000	2897.52	94,505				94,505		93,403			(94,505)			0010
.081418K EEJ EUR008/14/19|.081418K|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	26,199	3,560,000	135.88	77,252		20,436		77,252		69,504			(56,816)			0010
.C081418 SPX ASIAN08/14/1|.C081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	1,566	4,450,000	2839.96	110,805				110,805		107,854			(110,805)			0010
.082118B EEJ EUR008/07/19|.082118B|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/07/2019	08/07/2019	Expiration	2,936	400,000	136.23	11,160				11,160		10,376			(11,160)			0010
.081418W EEJ EUR008/14/19|.081418W|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	3,350	470,000	140.2961	8,507				8,507		8,239			(8,507)			0010
.R082818 SPX EUR008/28/19|.R082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	10,431	30,225,000	2897.52	879,548				879,548		718,571			(879,548)			0010
.082918L MXEA EUR008/07/1|.082918L|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/07/2019	08/07/2019	Expiration	1,135	2,262,321	1991.48	62,946				62,946		55,929			(62,946)			0010
.I082118 SPX ASIAN08/21/1|.I082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	2,312	6,620,000	2862.96	162,852				162,852		160,162			(162,852)			0010
.082918E MXEA EUR007/22/1|.082918E|MXEA EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	08/29/2018	07/22/2019	07/22/2019	Expiration	961	1,905,433	1980.7	39,942				39,942		35,031			(39,942)			0010
.082918J MXEA EUR008/07/1|.082918J|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/07/2019	08/07/2019	Expiration	675	1,346,240	1991.48	26,134				26,134		22,759			(26,134)			0010
.081418F EEJ EUR008/07/19|.081418F|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	08/07/2019	Expiration	17,433	2,375,000	136.23	63,175				63,175		58,504			(63,175)			0010
.082118H EEJ EUR008/14/19|.082118H|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Expiration	1,749	240,000	137.17086	6,936				6,936		6,557			(6,936)			0010
.E082118 SPX ASIAN08/21/1|.E082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	976	2,795,000	2862.96	54,503				54,503		53,475			(54,503)			0010
.082918C MXEA ASIAN08/14/1|.082918C|MXEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/14/2019	08/14/2019	Expiration	819	1,587,774	1936.31	50,840				50,840		50,445			(50,840)			0010
.081418D EEJ EUR008/07/19|.081418D|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/07/2019	08/07/2019	Expiration	12,001	1,635,000	136.23	41,529				41,529		38,326			(41,529)			0010
.D082118 SPX ASIAN08/21/1|.D082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	462	1,325,000	2862.96	19,213				19,213		18,795			(19,213)			0010
.082118V EEJ EUR008/21/19|.082118V|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	8,742	1,195,000	136.69	33,699		10,578		33,699		31,399			(23,121)			0010
.080718T EEJ EUR008/07/19|.080718T|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	4,139	580,000	140.112555	11,194				11,194		10,873			(11,194)			0010
.092614T SPXAV5E 05/07/19|.092614T|SPXAV5E EURO 05	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	05/07/2019	05/07/2019	Exercise	3,366	556,530	165.33	18,905		61,475		18,905		(20,661)			42,570			0010

SCHEDULE DB - PART A - SECTION 2

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.D080718 SPX ASIAN08/07/1|.D080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	407	1,165,000	2858.45	23,999				23,999		23,399			(23,999)			0010
.N082818 SPX EUR008/28/19|.N082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	4,540	13,155,000	2897.52	276,255				276,255		221,340			(276,255)			0010
.082818W EEJ EUR008/28/19|.082818W|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	4,698	660,000	140.47625	13,596				13,596		13,179			(13,596)			0010
.080718F EEJ EUR008/07/19|.080718F|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	5,945	810,000	136.23	15,957				15,957		14,514			(15,957)			0010
.H080718 SPX ASIAN08/07/1|.H080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	1,122	3,210,000	2858.45	87,633				87,633		85,843			(87,633)			0010
.082118I EEJ EUR008/14/19|.082118I|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Expiration	1,298	180,000	138.5976	4,428				4,428		4,247			(4,428)			0010
.082118X EEJ EUR008/21/19|.082118X|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Expiration	1,982	275,000	138.74035	6,683				6,683		6,399			(6,683)			0010
.H082818 SPX ASIAN08/28/1|.H082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	940	2,725,000	2897.52	76,436				76,436		75,644			(76,436)			0010
.082818J EEJ EUR008/28/19|.082818J|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Exercise	18,679	2,560,000	137.05	55,552		31,008		55,552		51,149			(24,544)			0010
.0082118 SPX EUR008/21/19|.0082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	969	2,775,000	2862.96	49,395		59,581		49,395		38,019			10,186			0010
.081418M EEJ EUR008/14/19|.081418M|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	2,465	335,000	135.88	7,806		1,923		7,806		7,056			(5,882)			0010
.H082118 SPX ASIAN08/21/1|.H082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	426	1,220,000	2862.96	27,816				27,816		27,336			(27,816)			0010
.082818B EEJ EUR008/14/19|.082818B|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/14/2019	08/14/2019	08/14/2019	Exercise	4,305	585,000	135.88	17,024		3,358		17,024		15,674			(13,665)			0010
.0081418 SPX EUR008/14/19|.0081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	7,748	22,005,004	2839.96	618,341		4,959		618,341		472,999			(613,382)			0010
.080718B EEJ EUR007/22/19|.080718B|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/07/2018	07/22/2019	07/22/2019	Expiration	3,023	410,000	135.6	11,111				11,111		10,271			(11,111)			0010
.T082118 SPX EUR008/21/19|.T082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	4,308	12,335,000	2862.96	320,710		264,842		320,710		250,459			(55,868)			0010
.B081418 SPX ASIAN08/14/1|.B081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	723	2,055,000	2839.96	47,265				47,265		45,937			(47,265)			0010
.C082818 SPX ASIAN08/28/1|.C082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Expiration	1,026	2,975,000	2897.52	66,789				66,789		65,999			(66,789)			0010
.082818C EEJ EUR008/14/19|.082818C|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/14/2019	08/14/2019	08/14/2019	Exercise	3,238	440,000	135.88	13,464		2,526		13,464		12,445			(10,938)			0010
.080718A EEJ EUR007/22/19|.080718A|EEJ EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/07/2018	07/22/2019	07/22/2019	Expiration	921	125,000	135.6	3,113				3,113		2,860			(3,113)			0010
.080718M EEJ EUR008/07/19|.080718M|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	55,604	7,575,000	136.23	203,010				203,010		188,168			(203,010)			0010
.V082118 SPX EUR008/21/19|.V082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	5,028	14,395,000	2862.96	404,500		309,072		404,500		317,002			(95,428)			0010
.082818N EEJ EUR008/28/19|.082818N|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/28/2019	08/28/2019	08/28/2019	Exercise	30,426	4,170,000	137.05	103,416		50,509		103,416		95,929			(52,907)			0010
.082818G EEJ EUR008/21/19|.082818G|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018 08/21/2019	08/21/2019	08/21/2019	Expiration	2,029	280,000	137.988555	7,364				7,364		6,999			(7,364)			0010

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.J082118 SPX ASIAN08/21/1|.J082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	965	2,765,000	2862.96	69,678				69,678		68,544			(69,678)			0010
.080718I EEJ EUR008/07/19|.080718I|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	1,247	170,000	136.23	3,961				3,961		3,637			(3,961)			0010
.R082118 SPX EUR008/21/19|.R082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	2,911	8,335,000	2862.96	195,873		178,959		195,873		152,223			(16,914)			0010
.082818K EEJ EUR008/28/19|.082818K|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	9,376	1,285,000	137.05	29,041		15,564		29,041		26,797			(13,477)			0010
.0082818 SPX EUR008/28/19|.0082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	3,578	10,370,000	2897.52	240,584				240,584		193,652			(240,584)			0010
.080718R EEJ EUR008/07/19|.080718R|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	14,716	2,050,000	139.295175	43,870				43,870		42,363			(43,870)			0010
.082918A MXEA ASIAN07/29/1|.082918A|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19DL770XOHC3ZE78	08/29/2018	07/29/2019	07/29/2019	Expiration	1,096	2,204,483	2011.39	39,456				39,456		39,426			(39,456)			0010
.082818S EEJ EUR008/28/19|.082818S|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	1,592	220,000	138.1464	5,962		905		5,962		5,671			(5,057)			0010
.082818O EEJ EUR008/28/19|.082818O|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	08/28/2019	Exercise	11,565	1,585,000	137.05	42,478		19,198		42,478		39,591			(23,280)			0010
.082918D MXEA ASIAN08/21/1|.082918D|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/21/2019	08/21/2019	Expiration	881	1,715,642	1947.38	50,094				50,094		49,720			(50,094)			0010
.082118A EEJ EUR007/29/19|.082118A|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/21/2018	07/29/2019	07/29/2019	Expiration	1,919	260,000	135.48	8,216				8,216		7,623			(8,216)			0010
.082918M MXEA EUR008/14/1|.082918M|MXEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	08/29/2018	08/14/2019	08/14/2019	Expiration	877	1,700,080	1936.31	42,249				42,249		34,219			(42,249)			0010
.080718N EEJ EUR008/07/19|.080718N|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	18,901	2,575,000	136.23	72,358				72,358		67,293			(72,358)			0010
.E080718 SPX ASIAN08/07/1|.E080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	1,479	4,230,000	2858.45	90,945				90,945		88,736			(90,945)			0010
.082118E EEJ EUR008/14/19|.082118E|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/14/2019	08/14/2019	Exercise	4,710	640,000	135.88	17,920		3,674		17,920		16,452			(14,246)			0010
.C080718 SPX ASIAN08/07/1|.C080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	958	2,740,000	2858.45	52,608				52,608		51,229			(52,608)			0010
.080718J EEJ EUR008/07/19|.080718J|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	08/07/2019	Expiration	13,653	1,860,000	136.23	44,640				44,640		41,064			(44,640)			0010
.081418V EEJ EUR008/14/19|.081418V|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Expiration	2,572	360,000	139.9564	6,804				6,804		6,573			(6,804)			0010
.082118T EEJ EUR008/21/19|.082118T|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	31,823	4,350,000	136.69	116,580		38,507		116,580		108,246			(78,073)			0010
.081418N EEJ EUR008/14/19|.081418N|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	26,420	3,590,000	135.88	86,160		20,608		86,160		78,056			(65,552)			0010
.081418L EEJ EUR008/14/19|.081418L|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	2,833	385,000	135.88	8,663		2,210		8,663		7,811			(6,452)			0010
.082118L EEJ EUR008/21/19|.082118L|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	5,011	685,000	136.69	12,399		6,064		12,399		11,266			(6,335)			0010
.A081418 SPX ASIAN08/14/1|.A081418|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	621	1,765,000	2839.96	39,360				39,360		38,233			(39,360)			0010
.082118N EEJ EUR008/21/19|.082118N|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	22,313	3,050,000	136.69	66,185		26,999		66,185		60,661			(39,186)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.I080718 SPX EUR008/07/19|.I080718|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/07/2018	08/07/2019	08/07/2019	Exercise	937	2,679,997	2858.45	33,232		23,936		33,232		25,472			(9,296)			0010
.081418P EEJ EUR008/14/19|.081418P|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	27,045	3,675,000	135.88	98,490		21,096		98,490		90,014			(77,394)			0010
.082118P EEJ EUR008/21/19|.082118P|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Exercise	1,463	200,000	136.69	4,680		1,770		4,680		4,308			(2,910)			0010
.081418H EEJ EUR007/29/19|.081418H|EEJ EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank W22LROWP2IHZNBB6K528	08/14/2018	07/29/2019	07/29/2019	Expiration	1,848	260,000	140.62824	4,290				4,290		4,185			(4,290)			0010
.081418J EEJ EUR008/14/19|.081418J|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	08/14/2019	Exercise	4,342	590,000	135.88	11,623		3,387		11,623		10,397			(8,236)			0010
.N081418 SPX EUR008/14/19|.N081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	801	2,275,007	2839.96	55,965		513		55,965		42,465			(55,452)			0010
.G082118 SPX ASIAN08/21/1|.G082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	939	2,690,000	2862.96	59,180				59,180		58,136			(59,180)			0010
.081418Z SPX ASIAN08/14/1|.081418Z|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	08/14/2019	Expiration	750	2,130,000	2839.96	45,156				45,156		43,820			(45,156)			0010
.B080718 SPX ASIAN08/07/1|.B080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	320	915,000	2858.45	15,281				15,281		14,844			(15,281)			0010
.082118Z EEJ EUR008/21/19|.082118Z|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2018	08/21/2019	08/21/2019	Expiration	14,023	1,960,000	139.765525	42,140				42,140		40,692			(42,140)			0010
.092614W SPXAV5E 06/21/19|.092614W|SPXAV5E EURO 06	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	06/21/2019	06/21/2019	Exercise	1,753	296,382	169.03	8,042		26,861		8,042		(6,108)			18,819			0010
.M082818 SPX EUR008/28/19|.M082818|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2018	08/28/2019	08/28/2019	Expiration	1,125	3,260,000	2897.52	62,592				62,592		49,997			(62,592)			0010
.F080718 SPX ASIAN08/07/1|.F080718|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/07/2018	08/07/2019	08/07/2019	Expiration	3,591	10,265,000	2858.45	244,307				244,307		238,783			(244,307)			0010
.F082118 SPX ASIAN08/21/1|.F082118|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/21/2018	08/21/2019	08/21/2019	Expiration	466	1,335,000	2862.96	28,302				28,302		27,792			(28,302)			0010
.O081418 SPX EUR008/14/19|.O081418|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/14/2018	08/14/2019	08/14/2019	Exercise	4,279	12,155,000	2839.96	314,815		2,739		314,815		239,633			(312,075)			0010
.F082818 SPX ASIAN08/28/1|.F082818|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2018	08/28/2019	08/28/2019	Expiration	448	1,300,000	2897.52	33,605				33,605		33,237			(33,605)			0010
.S082118 SPX EUR008/21/19|.S082118|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	08/21/2018	08/21/2019	08/21/2019	Exercise	784	2,245,000	2862.96	55,452		48,202		55,452		43,202			(7,250)			0010
.090718F EEJ EUR008/28/19|.090718F|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	13,206	1,810,000	137.05	44,707		21,923		44,707		41,400			(22,784)			0010
.V090718 SPX EUR009/09/19|.V090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	4,718	13,550,000	2871.68	414,630		503,699		414,630		324,579			89,069			0010
.090718D EEJ EUR008/28/19|.090718D|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	1,094	150,000	137.05	3,495		1,817		3,495		3,223			(1,678)			0010
.090718G EEJ EUR008/28/19|.090718G|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	4,377	600,000	137.05	15,120		7,267		15,120		14,022			(7,853)			0010
.090718J EEJ EUR008/28/19|.090718J|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Expiration	1,445	205,000	141.84675	3,055				3,055		2,973			(3,055)			0010
.T090718 SPX EUR009/09/19|.T090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	2,670	7,670,000	2871.68	206,323		285,120		206,323		159,879			78,797			0010
.R090718 SPX EUR009/09/19|.R090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	4,096	11,765,000	2871.68	280,007		437,345		280,007		215,941			157,338			0010

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.090718B EEJ EUR008/21/19|.090718B|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/21/2019	08/21/2019	Exercise	3,036	415,000	136.69	10,832		3,674		10,832		10,033			(7,158)			0010
.C090718 SPX ASIAN09/09/1|.C090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	1,246	3,580,000	2871.68	68,736				68,736		66,577			(68,736)			0010
.E090718 SPX ASIAN09/09/1|.E090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	1,384	3,975,000	2871.68	90,630				90,630		88,055			(90,630)			0010
.090718A EEJ EUR008/21/19|.090718A|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/21/2019	08/21/2019	Exercise	2,523	345,000	136.69	8,315		3,054		8,315		7,657			(5,261)			0010
.090718M EEJ EUR009/09/19|.090718M|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	32,445	4,410,000	135.92	96,138		61,971		96,138		85,019			(34,167)			0010
.090718I EEJ EUR008/28/19|.090718I|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	1,555	215,000	138.214925	5,074		777		5,074		4,795			(4,297)			0010
.090718E EEJ EUR008/28/19|.090718E|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	11,601	1,590,000	137.05	38,319		19,259		38,319		35,422			(19,060)			0010
.090718C EEJ EUR008/28/19|.090718C|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	1,349	185,000	137.05	3,719		2,241		3,719		3,398			(1,478)			0010
.G090718 SPX ASIAN09/09/1|.G090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	658	1,890,000	2871.68	49,518				49,518		48,231			(49,518)			0010
.090718K EEJ EUR009/09/19|.090718K|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	3,605	490,000	135.92	8,820		6,886		8,820		7,716			(1,934)			0010
.P090718 SPX EUR009/09/19|.P090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	3,201	9,195,000	2871.68	197,693		331,018		197,693		151,855			133,326			0010
.090718R EEJ EUR009/09/19|.090718R|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	19,165	2,605,000	135.92	70,335		36,606		70,335		63,287			(33,729)			0010
.090718T EEJ EUR009/09/19|.090718T|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	20,784	2,825,000	135.92	80,230		39,698		80,230		72,537			(40,532)			0010
.090718P EEJ EUR009/09/19|.090718P|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	18,356	2,495,000	135.92	60,379		35,061		60,379		53,811			(25,318)			0010
.O090718 SPX EUR009/09/19|.O090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	1,676	4,815,000	2871.68	101,597		169,969		101,597		77,959			68,372			0010
.090718O EEJ EUR009/09/19|.090718O|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	3,347	455,000	135.92	10,693		6,394		10,693		9,508			(4,299)			0010
.F090718 SPX ASIAN09/09/1|.F090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	2,710	7,785,000	2871.68	189,176				189,176		184,010			(189,176)			0010
.090718L EEJ EUR009/09/19|.090718L|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	7,283	990,000	135.92	19,602		13,912		19,602		17,233			(5,690)			0010
.M090718 SPX EUR009/09/19|.M090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	1,070	3,075,000	2871.68	55,658		91,329		55,658		42,514			35,671			0010
.Q090718 SPX EUR009/09/19|.Q090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	1,119	3,215,000	2871.68	72,981		119,512		72,981		56,135			46,532			0010
.090718N EEJ EUR009/09/19|.090718N|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	15,192	2,065,000	135.92	46,876		29,018		46,876		41,575			(17,857)			0010
.090718H EEJ EUR008/28/19|.090718H|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	08/28/2019	08/28/2019	Exercise	1,021	140,000	137.05	3,668		1,696		3,668		3,411			(1,972)			0010
.W090718 SPX EUR009/09/19|.W090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	682	1,960,000	2871.68	66,640		72,860		66,640		52,593			6,220			0010
.090718Z EEJ EUR009/09/19|.090718Z|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	7,146	1,000,000	139.92964	19,200				19,200		18,353			(19,200)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
.S090718 SPX EUR009/09/19|.S090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	11,810	33,915,000	2871.68	885,182		1,260,735		885,182		685,208			375,553			0010
.090718X EEJ EUR009/09/19|.090718X|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	16,189	2,250,000	138.9782	48,600				48,600		46,044			(48,600)			0010
.U090718 SPX EUR009/09/19|.U090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	3,033	8,710,000	2871.68	256,945		323,780		256,945		200,533			66,835			0010
.D090718 SPX ASIAN09/09/1|.D090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XQHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	879	2,525,000	2871.68	52,268				52,268		50,695			(52,268)			0010
.L090718 SPX EUR009/09/19|.L090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	959	2,755,000	2871.68	37,468		59,510		37,468		28,471			22,042			0010
.K090718 SPX ASIAN09/09/1|.K090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XQHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	722	2,075,000	2871.68	64,118				64,118		62,627			(64,118)			0010
.B090718 SPX ASIAN09/09/1|.B090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XQHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	628	1,805,000	2871.68	24,368				24,368		23,463			(24,368)			0010
.N090718 SPX EUR009/09/19|.N090718|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/07/2018	09/09/2019	09/09/2019	Exercise	1,359	3,905,000	2871.68	74,976		123,405		74,976		57,421			48,429			0010
.I090718 SPX ASIAN09/09/1|.I090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XQHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	1,654	4,750,000	2871.68	139,175				139,175		135,820			(139,175)			0010
.J090718 SPX ASIAN09/09/1|.J090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XQHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	952	2,735,000	2871.68	81,503				81,503		79,561			(81,503)			0010
.090718Q EEJ EUR009/09/19|.090718Q|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	70,335	9,560,000	135.92	238,044		134,341		238,044		212,662			(103,703)			0010
.090718S EEJ EUR009/09/19|.090718S|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Exercise	41,163	5,595,000	135.92	154,982		78,623		154,982		139,781			(76,358)			0010
.H090718 SPX ASIAN09/09/1|.H090718|SPX ASIAN 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XQHC3ZE78	09/07/2018	09/09/2019	09/09/2019	Expiration	713	2,050,000	2871.68	56,375				56,375		54,956			(56,375)			0010
.090718U EEJ EUR009/09/19|.090718U|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	3,986	550,000	137.9588	13,420				13,420		12,573			(13,420)			0010
.090718V EEJ EUR009/09/19|.090718V|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	9,038	1,250,000	138.2986	29,250				29,250		27,509			(29,250)			0010
.090718W EEJ EUR009/09/19|.090718W|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	2,019	280,000	138.6384	6,300				6,300		5,948			(6,300)			0010
.090718Y EEJ EUR009/09/19|.090718Y|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	1,902	265,000	139.318	5,486				5,486		5,214			(5,486)			0010
.A090718 EEJ EUR009/09/19|.A090718|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	09/09/2019	Expiration	4,026	565,000	140.3374	10,340				10,340		9,919			(10,340)			0010
.091018D EEJ EUR009/09/19|.091018D|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	09/09/2019	Exercise	2,758	375,000	135.92	11,475		5,270		11,475		10,452			(6,205)			0010
.091018A EEJ EUR009/09/19|.091018A|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	09/09/2019	Exercise	2,758	375,000	135.92	10,538		5,270		10,538		9,523			(5,268)			0010
.091018B EEJ EUR009/09/19|.091018B|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	09/09/2019	Exercise	3,752	510,000	135.92	14,739		7,167		14,739		13,353			(7,572)			0010
.091018C EEJ EUR009/09/19|.091018C|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2018	09/09/2019	09/09/2019	Exercise	3,678	500,000	135.92	14,800		7,026		14,800		13,438			(7,774)			0010
.091018E EEJ EQFWD09/16/1|.091018E|EEJ EQFWD 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2019	09/16/2019	Exercise	7,357	1,000,000	135.92	10,000		587		10,000		7,147			(9,413)			0010
.E091418 SPX ASIAN09/16/1|.E091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	1,263	3,670,006	2904.98	81,474				81,474		80,298			(81,474)			0010

SCHEDULE DB - PART A - SECTION 2

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.T091418 SPX EUR009/16/19|.T091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	2,745	7,975,000	2904.98	214,528		255,257		214,528		173,052			40,729			0010
.I091418 SPX ASIAN09/16/1|.I091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	1,117	3,245,008	2904.98	90,211				90,211		89,054			(90,211)			0010
.R091418 SPX EUR009/16/19|.R091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	4,120	11,970,000	2904.98	282,492		383,125		282,492		225,966			100,633			0010
.C091418 SPX ASIAN09/16/1|.C091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	889	2,584,996	2904.98	48,857				48,857		48,096			(48,857)			0010
.K091418 SPX ASIAN09/16/1|.K091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	753	2,190,006	2904.98	64,386				64,386		63,587			(64,386)			0010
.A091418 EEJ EUR009/16/19|.A091418|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	2,133	300,000	140.616175	5,490				5,490		5,270			(5,490)			0010
.V091418 SPX EUR009/16/19|.V091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	1,767	5,135,000	2904.98	151,483		164,356		151,483		122,904			12,874			0010
.M091418 SPX EUR009/16/19|.M091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	543	1,580,000	2904.98	24,016		38,867		24,016		18,923			14,851			0010
.091418B EEJ EUR008/28/19|.091418B|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	08/28/2019	08/28/2019	Exercise	2,407	330,000	137.05	8,019		3,997		8,019		7,416			(4,022)			0010
.O091418 SPX EUR009/16/19|.O091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	1,430	4,155,000	2904.98	79,361		131,717		79,361		62,865			52,356			0010
.091418L EEJ EUR009/16/19|.091418L|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	1,982	270,000	136.19	5,049				5,049		4,446			(5,049)			0010
.091418C EEJ EUR008/28/19|.091418C|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	08/28/2019	08/28/2019	Exercise	1,021	140,000	137.05	3,472		1,696		3,472		3,216			(1,776)			0010
.091418J EEJ EUR009/09/19|.091418J|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Expiration	1,768	250,000	141.3568	4,000				4,000		3,866			(4,000)			0010
.N091418 SPX EUR009/16/19|.N091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	597	1,735,000	2904.98	31,230		51,358		31,230		24,711			20,128			0010
.091418P EEJ EUR009/16/19|.091418P|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	4,442	605,000	136.19	14,218				14,218		12,688			(14,218)			0010
.P091418 SPX EUR009/16/19|.P091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	3,227	9,375,000	2904.98	199,688		300,067		199,688		158,771			100,379			0010
.091418N EEJ EUR009/16/19|.091418N|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	28,820	3,925,000	136.19	85,958				85,958		76,351			(85,958)			0010
.091418R EEJ EUR009/16/19|.091418R|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	75,482	10,280,000	136.19	255,972				255,972		229,449			(255,972)			0010
.B091418 SPX ASIAN09/16/1|.B091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	468	1,359,995	2904.98	18,224				18,224		17,897			(18,224)			0010
.091418A EEJ EUR008/28/19|.091418A|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	08/28/2019	08/28/2019	Exercise	1,094	150,000	137.05	3,300		1,817		3,300		3,031			(1,483)			0010
.091418Y EEJ EUR009/16/19|.091418Y|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	5,193	725,000	139.59475	15,080				15,080		14,352			(15,080)			0010
.091418U EEJ EUR009/16/19|.091418U|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	4,295	585,000	136.19	16,673				16,673		15,123			(16,673)			0010
.091418Z EEJ EUR009/16/19|.091418Z|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	4,419	620,000	140.2757	11,842				11,842		11,337			(11,842)			0010
.U091418 SPX EUR009/16/19|.U091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	1,457	4,235,000	2904.98	121,121		135,550		121,121		98,081			14,429			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.091418T EEJ EUR009/16/19|.091418T|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	30,068	4,095,000	136.19	113,841				113,841		103,021			(113,841)			0010
.H091418 SPX ASIAN09/16/1|.H091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	607	1,765,008	2904.98	46,420				46,420		45,805			(46,420)			0010
.091418V EEJ EUR009/16/19|.091418V|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	5,497	760,000	138.23285	18,620				18,620		17,476			(18,620)			0010
.091418X EEJ EUR009/16/19|.091418X|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	14,146	1,970,000	139.254275	42,749				42,749		40,555			(42,749)			0010
.J091418 SPX ASIAN09/16/1|.J091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	834	2,424,990	2904.98	68,385				68,385		67,514			(68,385)			0010
.091418O EEJ EUR009/16/19|.091418O|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	9,692	1,320,000	136.19	29,964				29,964		26,674			(29,964)			0010
.091418M EEJ EUR009/16/19|.091418M|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	3,965	540,000	136.19	10,746				10,746		9,493			(10,746)			0010
.Q091418 SPX EUR009/16/19|.Q091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	1,648	4,790,000	2904.98	108,733		153,314		108,733		86,786			44,581			0010
.091418S EEJ EUR009/16/19|.091418S|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	10,757	1,465,000	136.19	39,702				39,702		35,847			(39,702)			0010
.091418Q EEJ EUR009/16/19|.091418Q|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	5,139	700,000	136.19	17,010				17,010		15,220			(17,010)			0010
.D091418 SPX ASIAN09/16/1|.D091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	590	1,715,013	2904.98	34,815				34,815		34,289			(34,815)			0010
.F091418 SPX ASIAN09/16/1|.F091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	1,493	4,340,011	2904.98	101,990				101,990		100,558			(101,990)			0010
.G091418 SPX ASIAN09/16/1|.G091418|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2018	09/16/2019	09/16/2019	Expiration	831	2,414,997	2904.98	60,858				60,858		60,034			(60,858)			0010
.091418K EEJ EUR009/16/19|.091418K|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	1,688	230,000	136.19	4,140				4,140		3,638			(4,140)			0010
.091418I EEJ EUR009/09/19|.091418I|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Expiration	868	120,000	138.23064	2,832				2,832		2,661			(2,832)			0010
.091418D EEJ EUR009/09/19|.091418D|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Exercise	3,126	425,000	135.92	11,093		5,972		11,093		9,951			(5,120)			0010
.L091418 SPX EUR009/16/19|.L091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	454	1,320,000	2904.98	16,632		26,400		16,632		13,070			9,768			0010
.091418G EEJ EUR009/09/19|.091418G|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Exercise	6,842	930,000	135.92	26,505		13,069		26,505		23,972			(13,436)			0010
.091418F EEJ EUR009/09/19|.091418F|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Exercise	19,312	2,625,000	135.92	73,238		36,888		73,238		66,106			(36,350)			0010
.091418W EEJ EUR009/16/19|.091418W|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	09/16/2019	Expiration	16,958	2,350,000	138.573325	55,225				55,225		52,023			(55,225)			0010
.W091418 SPX EUR009/16/19|.W091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	2,469	7,175,000	2904.98	217,403		229,651		217,403		176,642			12,248			0010
.091418E EEJ EUR009/09/19|.091418E|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Exercise	9,490	1,290,000	135.92	34,959		18,128		34,959		31,469			(16,831)			0010
.091418H EEJ EUR009/09/19|.091418H|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2018	09/09/2019	09/09/2019	Exercise	1,495	205,000	137.07532	5,535		1,138		5,535		5,128			(4,397)			0010
.S091418 SPX EUR009/16/19|.S091418|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/14/2018	09/16/2019	09/16/2019	Exercise	10,210	29,660,000	2904.98	771,160		949,331		771,160		620,707			178,171			0010

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.092118N EEJ EUR009/16/19|.092118N|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	09/16/2019	Expiration	26,360	3,590,000	136.19	99,443				99,443		89,933			(99,443)			0010
.D092118 SPX EUR009/23/19|.D092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	1,999	5,858,071	2929.67	159,925		124,193		159,925		132,394			(35,732)			0010
.G092118 SPX EUR009/23/19|.G092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	4,825	14,137,723	2929.67	431,201		299,725		431,201		359,201			(131,476)			0010
.E092118 SPX EUR009/23/19|.E092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	1,343	3,936,646	2929.67	111,801		83,458		111,801		92,784			(28,343)			0010
.092118K EEJ EUR009/16/19|.092118K|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	09/16/2019	Expiration	5,874	800,000	136.19	19,440				19,440		17,376			(19,440)			0010
.B092118 SPX EUR009/23/19|.B092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	7,283	21,337,845	2929.67	556,918		452,370		556,918		460,081			(104,548)			0010
.092118M EEJ EUR009/16/19|.092118M|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	09/16/2019	Expiration	15,603	2,125,000	136.19	57,588				57,588		51,972			(57,588)			0010
.092118J EEJ EUR009/23/19|.092118J|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	9,940	1,350,000	135.81	38,610		19,185		38,610		34,468			(19,425)			0010
.092118L EEJ EUR009/16/19|.092118L|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/16/2019	09/16/2019	Expiration	11,931	1,625,000	136.19	42,900				42,900		38,625			(42,900)			0010
.A092118 SPX EUR009/23/19|.A092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	949	2,780,390	2929.67	69,232		58,945		69,232		57,061			(10,287)			0010
.092118I EEJ EUR009/23/19|.092118I|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	20,985	2,850,000	135.81	79,800		40,501		79,800		71,082			(39,299)			0010
.092118S SPX ASIAN09/23/1|.092118S|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	1,135	3,326,207	2929.67	83,155				83,155		82,406			(83,155)			0010
.F092118 SPX EUR009/23/19|.F092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	363	1,065,448	2929.67	31,644		22,588		31,644		26,323			(9,056)			0010
.092118O SPX ASIAN09/23/1|.092118O|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	1,565	4,586,588	2929.67	73,844				73,844		73,058			(73,844)			0010
.092118Z SPX EUR009/23/19|.092118Z|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	4,510	13,215,014	2929.67	313,196		280,163		313,196		257,450			(33,033)			0010
.092118A EEJ EUR009/23/19|.092118A|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Expiration	13,502	1,865,000	138.11877	44,574				44,574		41,496			(44,574)			0010
.092118P SPX ASIAN09/23/1|.092118P|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	664	1,946,325	2929.67	39,705				39,705		39,315			(39,705)			0010
.092118E EEJ EUR009/23/19|.092118E|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	21,353	2,900,000	135.81	63,800		41,212		63,800		55,642			(22,588)			0010
.092118U SPX ASIAN09/23/1|.092118U|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	1,701	4,985,151	2929.67	138,587				138,587		137,408			(138,587)			0010
.092118X SPX EUR009/23/19|.092118X|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	1,216	3,564,438	2929.67	67,724		75,567		67,724		55,069			7,843			0010
.092118Y SPX EUR009/23/19|.092118Y|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	3,478	10,192,317	2929.67	219,135		216,081		219,135		179,322			(3,054)			0010
.092118C EEJ EUR009/23/19|.092118C|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Expiration	11,673	1,625,000	139.20525	34,125				34,125		32,164			(34,125)			0010
.092118Q SPX ASIAN09/23/1|.092118Q|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	1,090	3,194,155	2929.67	70,910				70,910		70,237			(70,910)			0010
.092118V SPX ASIAN09/23/1|.092118V|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	1,680	4,921,951	2929.67	142,244				142,244		141,062			(142,244)			0010

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.092118B EEJ EUR009/23/19|.092118B|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Expiration	13,502	1,875,000	138.865725	40,875				40,875		38,376			(40,875)			0010
.092118G EEJ EUR009/23/19|.092118G|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	57,727	7,840,000	135.81	188,160		111,414		188,160		165,168			(76,746)			0010
.092118H EEJ EUR009/23/19|.092118H|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	14,652	1,990,000	135.81	54,128		28,280		54,128		48,071			(25,848)			0010
.092118T SPX ASIAN09/23/1|.092118T|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	625	1,833,760	2929.67	48,411				48,411		47,987			(48,411)			0010
.092118F EEJ EUR009/23/19|.092118F|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	8,467	1,150,000	135.81	26,220		16,343		26,220		22,921			(9,877)			0010
.092118D EEJ EUR009/23/19|.092118D|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2018	09/23/2019	09/23/2019	Exercise	13,548	1,840,000	135.81	32,016		26,148		32,016		27,545			(5,868)			0010
.092118R SPX ASIAN09/23/1|.092118R|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/21/2018	09/23/2019	09/23/2019	Expiration	2,085	6,111,079	2929.67	144,221				144,221		142,888			(144,221)			0010
.C092118 SPX EUR009/23/19|.C092118|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	1,407	4,124,636	2929.67	109,715		87,444		109,715		90,728			(22,272)			0010
.092118W SPX EUR009/23/19|.092118W|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/21/2018	09/23/2019	09/23/2019	Exercise	1,897	5,558,629	2929.67	84,491		117,845		84,491		68,132			33,354			0010
.092518Q MXEA EUR009/23/1|.092518Q|MXEA EURO 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/23/2019	09/23/2019	Expiration	647	1,290,739	1994.96	25,239				25,239		21,092			(25,239)			0010
.092518O MXEA EUR009/16/1|.092518O|MXEA EURO 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/16/2019	09/16/2019	Expiration	1,298	2,516,848	1939.02	73,687				73,687		58,353			(73,687)			0010
.092518P MXEA EUR009/16/1|.092518P|MXEA EURO 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/16/2019	09/16/2019	Expiration	587	1,138,205	1939.02	41,307				41,307		33,178			(41,307)			0010
.092518A MXEA ASIAN08/28/1|.092518A|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	08/28/2019	08/28/2019	Expiration	631	1,250,800	1982.25	30,067				30,067		29,979			(30,067)			0010
.092518R MXEA EUR009/23/1|.092518R|MXEA EURO 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/23/2019	09/23/2019	Expiration	1,099	2,192,461	1994.96	51,807				51,807		43,823			(51,807)			0010
.092518H MXEA EUR008/28/1|.092518H|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	08/28/2019	08/28/2019	Expiration	577	1,143,758	1982.25	26,738				26,738		22,720			(26,738)			0010
.092518B MXEA ASIAN09/09/1|.092518B|MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/09/2019	09/09/2019	Expiration	591	1,126,115	1905.44	32,091				32,091		31,028			(32,091)			0010
.092518C MXEA ASIAN09/09/1|.092518C|MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/09/2019	09/09/2019	Expiration	602	1,147,075	1905.44	45,602				45,602		44,413			(45,602)			0010
.092518F MXEA ASIAN09/23/1|.092518F|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/23/2019	09/23/2019	Expiration	604	1,204,956	1994.96	28,412				28,412		28,308			(28,412)			0010
.092518I MXEA EUR008/28/1|.092518I|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	08/28/2019	08/28/2019	Expiration	1,101	2,182,457	1982.25	60,258				60,258		51,790			(60,258)			0010
.092518E MXEA ASIAN09/23/1|.092518E|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/23/2019	09/23/2019	Expiration	462	921,672	1994.96	17,639				17,639		17,567			(17,639)			0010
.092518J MXEA EUR008/28/1|.092518J|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	08/28/2019	08/28/2019	Expiration	434	860,297	1982.25	26,878				26,878		23,293			(26,878)			0010
.092518L MXEA EUR009/09/1|.092518L|MXEA EURO 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/09/2019	09/09/2019	Expiration	1,649	3,142,071	1905.44	97,505				97,505		73,940			(97,505)			0010
.092518G MXEA EUR008/28/1|.092518G|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	08/28/2019	08/28/2019	Expiration	649	1,286,480	1982.25	25,986				25,986		21,935			(25,986)			0010
.092518S MXEA EUR009/23/1|.092518S|MXEA EURO 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/23/2019	09/23/2019	Expiration	395	788,009	1994.96	22,428				22,428		19,197			(22,428)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.092518D MXEA ASIAN09/16/1|.092518D|MXEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/16/2019	09/16/2019	Expiration	652	1,264,241	1939.02	37,966				37,966		37,459			(37,966)			0010
.092518M MXEA EUR09/09/1|.092518M|MXEA EURO 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/09/2019	09/09/2019	Expiration	458	872,692	1905.44	34,098				34,098		26,289			(34,098)			0010
.092518N MXEA EUR09/16/1|.092518N|MXEA EURO 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/16/2019	09/16/2019	Expiration	653	1,266,180	1939.02	30,280				30,280		23,734			(30,280)			0010
.092518K MXEA EUR09/09/1|.092518K|MXEA EURO 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/25/2018	09/09/2019	09/09/2019	Expiration	984	1,874,953	1905.44	48,413				48,413		36,346			(48,413)			0010
.092618Z SPX EUR09/16/19|.092618Z|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/16/2019	09/16/2019	Exercise	960	2,788,781	2904.98	152,189		89,261		152,189		129,078			(62,928)			0010
.092618M SPX EUR08/14/19|.092618M|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/14/2019	08/14/2019	Exercise	1,000	2,839,960	2839.96	181,040		638		181,040		152,289			(180,402)			0010
.092618X SPX EUR09/16/19|.092618X|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/16/2019	09/16/2019	Exercise	1,269	3,686,420	2904.98	130,605		117,992		130,605		107,802			(12,614)			0010
.092618U SPX EUR09/09/19|.092618U|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/09/2019	09/09/2019	Exercise	1,031	2,960,702	2871.68	114,080		110,059		114,080		92,429			(4,021)			0010
.092618F SPX EUR07/22/19|.092618F|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	09/26/2018	07/22/2019	07/22/2019	Exercise	1,745	4,898,180	2806.98	221,301		310,697		221,301		179,033			89,396			0010
.092618I SPX EUR08/07/19|.092618I|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/07/2019	08/07/2019	Exercise	2,103	6,011,320	2858.45	234,737		53,690		234,737		194,276			(181,047)			0010
.092618H SPX EUR07/29/19|.092618H|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL770XOHC3ZE78	09/26/2018	07/29/2019	07/29/2019	Exercise	759	2,127,173	2802.6	99,353		149,751		99,353		79,613			50,398			0010
.092618W SPX EUR09/16/19|.092618W|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/16/2019	09/16/2019	Exercise	811	2,355,939	2904.98	72,730		75,407		72,730		59,527			2,676			0010
.092618O SPX EUR08/21/19|.092618O|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/21/2019	08/21/2019	Exercise	763	2,184,438	2862.96	83,098		46,902		83,098		67,936			(36,197)			0010
.092618E SPX ASIAN09/07/1|.092618E|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/26/2018	09/09/2019	09/09/2019	Expiration	810	2,326,061	2871.68	80,773				80,773		79,136			(80,773)			0010
.092618N SPX EUR08/21/19|.092618N|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/21/2019	08/21/2019	Exercise	918	2,628,197	2862.96	94,334		56,429		94,334		76,781			(37,904)			0010
.092618R SPX EUR08/28/19|.092618R|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/28/2019	08/28/2019	Expiration	847	2,454,199	2897.52	90,781				90,781		75,956			(90,781)			0010
.092618B SPX ASIAN08/14/1|.092618B|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/26/2018	08/14/2019	08/14/2019	Expiration	699	1,981,001	2834.05	89,123				89,123		87,623			(89,123)			0010
.092618D SPX ASIAN08/28/1|.092618D|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/26/2018	08/28/2019	08/28/2019	Expiration	848	2,457,097	2897.52	75,514				75,514		74,802			(75,514)			0010
.092618K SPX EUR08/14/19|.092618K|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/14/2019	08/14/2019	Exercise	1,483	4,211,661	2839.96	165,918		946		165,918		133,827			(164,972)			0010
.092618P SPX EUR08/21/19|.092618P|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/21/2019	08/21/2019	Exercise	1,239	3,547,207	2862.96	146,598		76,161		146,598		120,611			(70,437)			0010
.092618C SPX ASIAN08/21/1|.092618C|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	09/26/2018	08/21/2019	08/21/2019	Expiration	655	1,871,270	2856.9	74,690				74,690		73,821			(74,690)			0010
.092618A SPX ASIAN07/16/1|.092618A|SPX ASIAN 07/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern 1VBY6QCX6YMJ2OELI146	09/26/2018	07/16/2019	07/16/2019	Exercise	382	1,063,935	2785.17	48,262		5,589		48,262		46,930			(42,672)			0010
.092618L SPX EUR08/14/19|.092618L|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/14/2019	08/14/2019	Exercise	739	2,098,730	2839.96	91,296		473		91,296		74,268			(90,823)			0010
.092618Q SPX EUR08/28/19|.092618Q|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/28/2019	08/28/2019	Expiration	1,519	4,401,333	2897.52	158,857				158,857		132,712			(158,857)			0010

SCHEDULE DB - PART A - SECTION 2

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.092618T SPX EUR009/09/19|.092618T|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/09/2019	09/09/2019	Exercise	964	2,768,300	2871.68	95,658		102,907		95,658		76,865			7,249			0010
.092618V SPX EUR009/09/19|.092618V|SPX EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/09/2019	09/09/2019	Exercise	1,048	3,009,521	2871.68	124,440		111,874		124,440		101,367			(12,566)			0010
.092618Y SPX EUR009/16/19|.092618Y|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	09/16/2019	09/16/2019	Exercise	1,343	3,901,388	2904.98	150,510		124,872		150,510		124,895			(25,638)			0010
.092618J SPX EUR008/07/19|.092618J|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/07/2019	08/07/2019	Exercise	1,080	3,087,126	2858.45	130,853		27,572		130,853		108,971			(103,280)			0010
.092618S SPX EUR008/28/19|.092618S|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/26/2018	08/28/2019	08/28/2019	Expiration	1,023	2,964,163	2897.52	116,100				116,100		97,489			(116,100)			0010
.092618G SPX EUR007/29/19|.092618G|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. 21GI19OL77OXOHC3ZE78	09/26/2018	07/29/2019	07/29/2019	Exercise	1,167	3,270,634	2802.6	131,626		193,290		131,626		104,309			61,664			0010
.092818F EEJ EUR009/16/19|.092818F|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/16/2019	09/16/2019	Expiration	6,571	895,000	136.19	24,702				24,702		22,324			(24,702)			0010
.092818J EEJ EUR009/30/19|.092818J|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	14,538	1,970,000	135.5	43,143		25,588		43,143		36,929			(17,555)			0010
.092818I EEJ EUR009/30/19|.092818I|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	27,933	3,785,000	135.5	79,485		49,163		79,485		67,853			(30,322)			0010
.092818L EEJ EUR009/30/19|.092818L|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	41,328	5,600,000	135.5	134,400		72,738		134,400		115,935			(61,662)			0010
.L092818 SPX EUR009/30/19|.L092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	926	2,700,000	2913.98	76,410		58,151		76,410		61,737			(18,259)			0010
.092818D EEJ EUR009/23/19|.092818D|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/23/2019	09/23/2019	Exercise	23,746	3,225,000	135.81	85,463		45,831		85,463		75,597			(39,632)			0010
.M092818 SPX EUR009/30/19|.M092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	4,888	14,245,000	2913.98	433,048		306,802		433,048		351,530			(126,246)			0010
.092818N EEJ EUR009/30/19|.092818N|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	15,940	2,160,000	135.5	58,752		28,056		58,752		51,334			(30,696)			0010
.K092818 SPX EUR009/30/19|.K092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	2,887	8,415,000	2913.98	228,888		181,239		228,888		184,456			(47,649)			0010
.I092818 SPX EUR009/30/19|.I092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	5,487	15,990,000	2913.98	380,562		344,385		380,562		304,382			(36,177)			0010
.092818B EEJ EUR009/16/19|.092818B|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/16/2019	09/16/2019	Expiration	10,279	1,400,000	136.19	35,280				35,280		31,581			(35,280)			0010
.092818P EEJ EUR009/30/19|.092818P|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	6,309	855,000	135.5	24,453		11,106		24,453		21,490			(13,347)			0010
.092818H EEJ EUR009/30/19|.092818H|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	11,881	1,610,000	135.5	29,463		20,912		29,463		24,935			(8,551)			0010
.092818Y SPX ASIAN09/30/1|.092818Y|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	905	2,640,008	2913.98	66,792				66,792		65,867			(66,792)			0010
.092818W SPX ASIAN09/30/1|.092818W|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	1,611	4,695,005	2913.98	105,168				105,168		103,638			(105,168)			0010
.092818V SPX ASIAN09/30/1|.092818V|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	1,564	4,560,000	2913.98	89,376				89,376		88,007			(89,376)			0010
.092818S EEJ EUR009/30/19|.092818S|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Expiration	6,197	865,000	139.565	16,608				16,608		15,606			(16,608)			0010
.E092818 SPX EUR009/30/19|.E092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	799	2,330,000	2913.98	39,843		50,183		39,843		31,340			10,340			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.F092818 SPX EUR009/30/19|.F092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	1,310	3,820,000	2913.98	72,962		82,273		72,962		57,629			9,311			0010
.092818X SPX ASIAN09/30/1|.092818X|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	2,194	6,394,991	2913.98	152,201				152,201		150,038			(152,201)			0010
.092818Z SPX ASIAN09/30/1|.092818Z|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	549	1,600,008	2913.98	42,880				42,880		42,302			(42,880)			0010
.092818U SPX ASIAN09/30/1|.092818U|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	583	1,699,987	2913.98	22,950				22,950		22,556			(22,950)			0010
.B092818 SPX ASIAN09/30/1|.B092818|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	483	1,409,988	2913.98	40,890				40,890		40,361			(40,890)			0010
.092818R EEJ EUR009/30/19|.092818R|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Expiration	11,476	1,590,000	138.54875	34,662				34,662		32,200			(34,662)			0010
.G092818 SPX EUR009/30/19|.G092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	3,586	10,450,000	2913.98	222,585		225,067		222,585		176,864			2,482			0010
.D092818 SPX EUR009/30/19|.D092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	1,065	3,105,000	2913.98	39,744		63,656		39,744		31,102			23,912			0010
.092818A EEJ EUR009/09/19|.092818A|EEJ EURO 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/09/2019	09/09/2019	Exercise	6,180	840,000	135.92	22,092		11,804		22,092		19,804			(10,288)			0010
.092818T EEJ EUR009/30/19|.092818T|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Expiration	1,564	220,000	140.58125	3,718				3,718		3,529			(3,718)			0010
.092818Q EEJ EUR009/30/19|.092818Q|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Expiration	16,255	2,240,000	137.8035	53,536				53,536		49,271			(53,536)			0010
.092818O EEJ EUR009/30/19|.092818O|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	21,328	2,890,000	135.5	80,920		37,538		80,920		70,939			(43,382)			0010
.H092818 SPX EUR009/30/19|.H092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	991	2,890,000	2913.98	65,025		62,244		65,025		51,810			(2,781)			0010
.092818C EEJ EUR009/23/19|.092818C|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/23/2019	09/23/2019	Exercise	7,363	1,000,000	135.81	24,900		14,211		24,900		21,881			(10,689)			0010
.A092818 SPX ASIAN09/30/1|.A092818|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	1,340	3,904,995	2913.98	110,121				110,121		108,674			(110,121)			0010
.092818G EEJ EUR009/16/19|.092818G|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/16/2019	09/16/2019	Expiration	2,549	355,000	139.254275	6,745				6,745		6,350			(6,745)			0010
.C092818 SPX ASIAN09/30/1|.C092818|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/28/2018	09/30/2019	09/30/2019	Expiration	403	1,175,004	2913.98	35,368				35,368		34,918			(35,368)			0010
.092818K EEJ EUR009/30/19|.092818K|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	7,269	985,000	135.5	22,360		12,794		22,360		19,199			(9,565)			0010
.092818M EEJ EUR009/30/19|.092818M|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	09/30/2019	Exercise	4,944	670,000	135.5	17,018		8,703		17,018		14,760			(8,315)			0010
.092818E EEJ EUR009/23/19|.092818E|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2018	09/23/2019	09/23/2019	Exercise	4,417	600,000	135.81	16,260		8,527		16,260		14,419			(7,733)			0010
.J092818 SPX EUR009/30/19|.J092818|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/28/2018	09/30/2019	09/30/2019	Exercise	10,073	29,355,000	2913.98	766,166		632,235		766,166		616,271			(133,931)			0010
.100118A EEJ EUR009/23/19|.100118A|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/01/2018	09/23/2019	09/23/2019	Exercise	8,099	1,100,000	135.81	29,040		15,632		29,040		25,675			(13,408)			0010
.100118B EEJ EUR009/30/19|.100118B|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/01/2018	09/30/2019	09/30/2019	Exercise	19,741	2,675,000	135.5	73,563		34,745		73,563		64,324			(38,817)			0010
.100818N EEJ EUR010/07/19|.100818N|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	9,907	1,325,000	133.74	36,968		36,855		36,968		29,672			(112)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
.H100818 SPX EURO10/07/19|.H100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	1,821	5,255,000	2884.43	119,814		99,036		119,814		90,968			(20,778)			0010
.100818I EEJ EURO10/07/19|.100818I|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	17,384	2,325,000	133.74	50,918		64,670		50,918		39,470			13,753			0010
.100818L EEJ EURO10/07/19|.100818L|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	4,561	610,000	133.74	15,250		16,967		15,250		12,019			1,717			0010
.100818G EEJ EURO10/07/19|.100818G|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	10,430	1,395,000	133.74	25,808		38,802		25,808		19,741			12,995			0010
.B100818 SPX ASIAN10/07/1|.B100818|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	951	2,745,000	2884.43	84,821				84,821		82,332			(84,821)			0010
.A100818 SPX ASIAN10/07/1|.A100818|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	1,537	4,435,000	2884.43	129,502				129,502		125,577			(129,502)			0010
.100818O EEJ EURO10/07/19|.100818O|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	9,720	1,300,000	133.74	37,180		36,160		37,180		29,988			(1,020)			0010
.I100818 SPX EURO10/07/19|.I100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	4,075	11,755,000	2884.43	277,418		221,535		277,418		211,100			(55,883)			0010
.100818J EEJ EURO10/07/19|.100818J|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	13,458	1,800,000	133.74	41,040		50,067		41,040		31,959			9,027			0010
.100818M EEJ EURO10/07/19|.100818M|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	9,271	1,240,000	133.74	33,728		34,491		33,728		26,954			763			0010
.100818P EEJ EURO10/07/19|.100818P|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	7,403	1,000,000	135.0774	26,600		17,815		26,600		22,531			(8,785)			0010
.100818Q EEJ EURO10/07/19|.100818Q|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	11,395	1,550,000	136.01358	36,890		16,764		36,890		31,883			(20,127)			0010
.G100818 SPX EURO10/07/19|.G100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	2,246	6,480,000	2884.43	136,728		122,122		136,728		103,559			(14,606)			0010
.100818E EEJ EURO09/30/19|.100818E|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	09/30/2019	Exercise	2,305	315,000	136.65175	6,773		1,414		6,773		5,956			(5,358)			0010
.C100818 SPX ASIAN10/07/1|.C100818|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	627	1,810,000	2884.43	59,368				59,368		57,688			(59,368)			0010
.E100818 SPX EURO10/07/19|.E100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	374	1,080,000	2884.43	17,496		20,354		17,496		13,125			2,858			0010
.100818S EEJ EURO10/07/19|.100818S|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	8,936	1,225,000	137.0835	25,603		3,449		25,603		22,594			(22,154)			0010
.100818D EEJ EURO09/30/19|.100818D|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	09/30/2019	Exercise	10,369	1,405,000	135.5	32,596		18,249		32,596		27,727			(14,347)			0010
.J100818 SPX EURO10/07/19|.J100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	1,651	4,765,000	2884.43	118,649		89,801		118,649		90,504			(28,847)			0010
.100818F EEJ EURO09/30/19|.100818F|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	09/30/2019	Expiration	2,749	380,000	138.21	6,688				6,688		6,041			(6,688)			0010
.100818H EEJ EURO10/07/19|.100818H|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	10,393	1,390,000	133.74	29,190		38,663		29,190		22,549			9,473			0010
.L100818 SPX EURO10/07/19|.L100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	4,427	12,770,000	2884.43	349,898		240,664		349,898		268,927			(109,234)			0010
.N100818 SPX EURO10/07/19|.N100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	4,205	12,130,000	2884.43	360,261		228,602		360,261		278,652			(131,659)			0010
.P100818 SPX EURO10/07/19|.P100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	1,832	5,285,000	2884.43	170,706		99,601		170,706		132,992			(71,104)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.M100818 SPX EUR010/07/19|.M100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	8,381	24,175,000	2884.43	691,405		455,602		691,405		533,069			(235,803)			0010
.100818A EEJ EUR009/23/19|.100818A|EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	09/23/2019	09/23/2019	Exercise	5,301	720,000	135.81	15,696		10,232		15,696		13,491			(5,464)			0010
.K100818 SPX EUR010/07/19|.K100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	7,771	22,415,000	2884.43	585,032		422,433		585,032		447,942			(162,598)			0010
.100818Y SPX ASIAN10/07/1|.100818Y|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	1,615	4,660,000	2884.43	124,888				124,888		120,913			(124,888)			0010
.100818T EEJ EUR010/07/19|.100818T|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Expiration	9,087	1,250,000	137.55159	24,625				24,625		21,911			(24,625)			0010
.100818Z SPX ASIAN10/07/1|.100818Z|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	1,144	3,300,000	2884.43	92,730				92,730		89,854			(92,730)			0010
.100818W SPX ASIAN10/07/1|.100818W|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	624	1,800,000	2884.43	40,680				40,680		39,260			(40,680)			0010
.100818B EEJ EUR009/30/19|.100818B|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	09/30/2019	Exercise	7,306	990,000	135.5	21,879		12,859		21,879		18,479			(9,020)			0010
.0100818 SPX EUR010/07/19|.0100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	3,095	8,930,000	2884.43	275,044		168,295		275,044		213,351			(106,749)			0010
.100818X SPX ASIAN10/07/1|.100818X|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	3,229	9,315,000	2884.43	234,738				234,738		227,002			(234,738)			0010
.100818C EEJ EUR009/30/19|.100818C|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	09/30/2019	09/30/2019	Exercise	9,815	1,330,000	135.5	30,191		17,275		30,191		25,598			(12,916)			0010
.100818V SPX ASIAN10/07/1|.100818V|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	1,040	3,000,000	2884.43	64,200				64,200		61,901			(64,200)			0010
.100818U SPX ASIAN10/07/1|.100818U|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/08/2018	10/07/2019	12/01/2019	Expiration	618	1,785,000	2884.43	24,990				24,990		23,920			(24,990)			0010
.100818R EEJ EUR010/07/19|.100818R|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	19,628	2,675,000	136.28106	61,793		23,581		61,793		53,715			(38,212)			0010
.F100818 SPX EUR010/07/19|.F100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	1,088	3,140,000	2884.43	60,288		59,176		60,288		45,546			(1,112)			0010
.100818K EEJ EUR010/07/19|.100818K|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/08/2018	10/07/2019	12/01/2019	Exercise	49,985	6,685,000	133.74	160,440		185,944		160,440		125,728			25,504			0010
.D100818 SPX EUR010/07/19|.D100818|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2018	10/07/2019	12/01/2019	Exercise	790	2,280,000	2884.43	28,728		42,969		28,728		21,457			14,241			0010
.101518S SPX ASIAN10/14/1|.101518S|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	621	1,710,000	2750.79	23,769		40,867		23,769		19,662			17,098			0010
.101518H EEJ EUR010/14/19|.101518H|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	20,451	2,675,000	130.8	58,583		120,866		58,583		33,965			62,283			0010
.101518X SPX ASIAN10/14/1|.101518X|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	767	2,110,000	2750.79	68,997		60,550		68,997		59,878			(8,447)			0010
.101518M EEJ EUR010/14/19|.101518M|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	3,440	450,000	130.8	12,825		20,333		12,825		7,972			7,508			0010
.101518T SPX ASIAN10/14/1|.101518T|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	1,372	3,775,000	2750.79	82,673		108,330		82,673		69,848			25,657			0010
.101518I EEJ EUR010/14/19|.101518I|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	10,703	1,400,000	130.8	31,920		63,257		31,920		18,637			31,337			0010
.101518Y SPX ASIAN10/14/1|.101518Y|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	478	1,315,000	2750.79	45,368		37,736		45,368		39,564			(7,631)			0010

SCHEDULE DB - PART A - SECTION 2

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.101518P EEJ EUR010/14/19|.101518P|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	16,872	2,250,000	133.3506	51,300		57,788		51,300		36,873			6,488			0010
.101518K EEJ EUR010/14/19|.101518K|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	30,963	4,050,000	130.8	101,250		182,993		101,250		60,293			81,743			0010
.101518N EEJ EUR010/14/19|.101518N|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	9,461	1,250,000	132.108	33,250		43,979		33,250		22,773			10,729			0010
.101518Q EEJ EUR010/14/19|.101518Q|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	2,424	325,000	134.07	6,793		6,560		6,793		5,020			(233)			0010
.101518R EEJ EUR010/14/19|.101518R|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	4,278	575,000	134.397	11,500		10,168		11,500		8,591			(1,332)			0010
.101518L EEJ EUR010/14/19|.101518L|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	55,619	7,275,000	130.8	202,973		328,710		202,973		125,136			125,737			0010
.101518O EEJ EUR010/14/19|.101518O|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	7,513	1,000,000	133.089	23,600		27,683		23,600		16,808			4,083			0010
.101518D EEJ EUR009/30/19|.101518D|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2019	09/30/2019	Exercise	8,376	1,135,000	135.5	17,139		14,742		17,139		13,219			(2,396)			0010
.A101518 SPX EUR010/14/19|.A101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	1,317	3,625,000	2750.79	66,700		112,369		66,700		38,355			45,669			0010
.101518F EEJ EUR010/07/19|.101518F|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/07/2019	12/01/2019	Exercise	11,215	1,500,000	133.74	29,550		41,723		29,550		21,251			12,173			0010
.101518U SPX ASIAN10/14/1|.101518U|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	1,672	4,600,000	2750.79	116,380		132,004		116,380		99,147			15,624			0010
.101518B EEJ EUR009/16/19|.101518B|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	09/16/2019	09/16/2019	Expiration	2,937	400,000	136.19	5,240				5,240		4,188			(5,240)			0010
.101518W SPX ASIAN10/14/1|.101518W|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	1,050	2,890,000	2750.79	86,700		82,933		86,700		74,751			(3,767)			0010
.101518J EEJ EUR010/14/19|.101518J|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	15,481	2,025,000	130.8	48,600		91,497		48,600		28,676			42,897			0010
.H101518 SPX EUR010/14/19|.H101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	1,410	3,880,000	2750.79	113,296		201,758		113,296		67,123			88,462			0010
.F101518 SPX EUR010/14/19|.F101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	2,879	7,920,000	2750.79	213,840		376,193		213,840		125,944			162,353			0010
.I101518 SPX EUR010/14/19|.I101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	2,059	5,665,000	2750.79	173,349		311,012		173,349		103,117			137,663			0010
.101518Z SPX EUR010/14/19|.101518Z|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	657	1,810,000	2750.79	23,168		38,012		23,168		13,102			14,844			0010
.D101518 SPX EUR010/14/19|.D101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	2,284	6,285,000	2750.79	153,983		267,116		153,983		90,116			113,133			0010
.101518C EEJ EUR009/30/19|.101518C|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	09/30/2019	09/30/2019	Exercise	3,321	450,000	135.5	6,525		5,845		6,525		4,994			(680)			0010
.C101518 SPX EUR010/14/19|.C101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	3,677	10,115,000	2750.79	233,657		403,601		233,657		135,990			169,945			0010
.B101518 SPX EUR010/14/19|.B101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	1,497	4,120,000	2750.79	87,756		150,374		87,756		50,788			62,618			0010
.101518E EEJ EUR010/07/19|.101518E|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/07/2019	12/01/2019	Exercise	8,411	1,125,000	133.74	21,825		31,292		21,825		15,631			9,467			0010
.E101518 SPX EUR010/14/19|.E101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	1,910	5,255,000	2750.79	134,528		234,898		134,528		78,932			100,370			0010

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.101518V SPX ASIAN10/14/1|.101518V|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/15/2018	10/14/2019	12/01/2019	Exercise	2,090	5,750,000	2750.79	158,700		165,005		158,700		136,007			6,305			0010
.101518A EEJ EUR008/28/19|.101518A|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	08/28/2019	08/28/2019	Exercise	2,553	350,000	137.05	3,920		4,239		3,920		3,280			319			0010
.101518G EEJ EUR010/14/19|.101518G|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/15/2018	10/14/2019	12/01/2019	Exercise	4,587	600,000	130.8	11,220		27,000		11,220		6,400			15,780			0010
.G101518 SPX EUR010/14/19|.G101518|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2018	10/14/2019	12/01/2019	Exercise	6,679	18,375,000	2750.79	520,013		920,557		520,013		307,487			400,544			0010
.102218E EEJ EUR010/14/19|.102218E|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	10/14/2019	Exercise	1,720	225,000	130.8	7,133		10,166		7,133		4,671			3,034			0010
.H102218 SPX EUR010/21/19|.H102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	2,429	6,695,000	2755.88	195,494		348,150		195,494		116,580			152,656			0010
.G102218 SPX EUR010/21/19|.G102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	5,615	15,475,000	2755.88	436,395		775,300		436,395		259,158			338,905			0010
.F102218 SPX EUR010/21/19|.F102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	1,226	3,380,000	2755.88	91,260		160,545		91,260		54,129			69,285			0010
.I102218 SPX EUR010/21/19|.I102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	1,382	3,810,000	2755.88	116,205		208,412		116,205		69,534			92,207			0010
.D102218 SPX EUR010/21/19|.D102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	2,258	6,225,000	2755.88	151,890		264,551		151,890		89,325			112,661			0010
.J102218 SPX EUR010/21/19|.J102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	1,003	2,765,000	2755.88	90,692		164,794		90,692		54,594			74,102			0010
.102218Z SPX EUR010/21/19|.102218Z|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	834	2,300,000	2755.88	29,440		48,531		29,440		16,821			19,091			0010
.102218W SPX ASIAN10/21/1|.102218W|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	2,893	7,975,000	2755.88	238,453		182,178		238,453		211,193			(56,275)			0010
.102218U SPX ASIAN10/21/1|.102218U|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	2,794	7,700,000	2755.88	196,350		175,896		196,350		172,282			(20,454)			0010
.A102218 SPX EUR010/21/19|.A102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	1,161	3,200,000	2755.88	59,520		100,800		59,520		34,490			41,280			0010
.102218V SPX ASIAN10/21/1|.102218V|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	1,221	3,365,000	2755.88	91,865		76,869		91,865		80,892			(14,996)			0010
.102218R EEJ EUR010/21/19|.102218R|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	2,038	275,000	134.9271	5,033		2,889		5,033		3,759			(2,143)			0010
.102218Q EEJ EUR010/21/19|.102218Q|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	8,154	1,095,000	134.2737	21,791		16,979		21,791		15,901			(4,812)			0010
.102218G EEJ EUR010/21/19|.102218G|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	8,723	1,140,000	130.68	21,318		49,027		21,318		11,848			27,709			0010
.102218S SPX ASIAN10/21/1|.102218S|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	498	1,375,000	2755.88	20,213		31,410		20,213		17,335			11,197			0010
.102218I EEJ EUR010/21/19|.102218I|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	10,942	1,430,000	130.68	33,605		61,498		33,605		19,152			27,893			0010
.102218K EEJ EUR010/21/19|.102218K|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	24,181	3,160,000	130.68	78,684		135,898		78,684		45,447			57,214			0010
.102218C EEJ EUR010/14/19|.102218C|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	12/01/2019	Exercise	26,643	3,485,000	130.8	99,671		157,464		99,671		62,384			57,793			0010
.102218B EEJ EUR010/14/19|.102218B|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	12/01/2019	Exercise	2,981	390,000	130.8	10,842		17,622		10,842		6,719			6,780			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102218T SPX ASIAN10/21/1|.102218T|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	1,438	3,965,000	2755.88	85,644		90,575		85,644		74,504			4,931			0010
.102218O EEJ EURO10/21/19|.102218O|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	14,509	1,915,000	131.9868	50,748		63,206		50,748		33,874			12,459			0010
.102218J EEJ EURO10/21/19|.102218J|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	13,123	1,715,000	130.68	40,989		73,755		40,989		23,456			32,766			0010
.102218M EEJ EURO10/21/19|.102218M|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	20,393	2,665,000	130.68	75,953		114,611		75,953		45,954			38,658			0010
.102218X SPX ASIAN10/21/1|.102218X|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	952	2,625,000	2755.88	86,100		59,964		86,100		76,775			(26,136)			0010
.102218D EEJ EURO10/14/19|.102218D|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	12/01/2019	Exercise	3,822	500,000	130.8	14,600		22,592		14,600		9,207			7,992			0010
.102218A EEJ EURO10/14/19|.102218A|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/14/2019	12/01/2019	Exercise	2,866	375,000	130.8	8,325		16,944		8,325		4,905			8,619			0010
.102218P EEJ EURO10/21/19|.102218P|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	18,276	2,435,000	133.22826	55,518		57,237		55,518		39,009			1,719			0010
.B102218 SPX EURO10/21/19|.B102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	1,872	5,160,000	2755.88	105,780		180,608		105,780		61,622			74,828			0010
.C102218 SPX EURO10/21/19|.C102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	4,472	12,325,000	2755.88	283,475		490,517		283,475		166,070			207,042			0010
.K102218 SPX EURO10/21/19|.K102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	1,048	2,890,000	2755.88	100,861		185,541		100,861		61,055			84,680			0010
.102218N EEJ EURO10/21/19|.102218N|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	1,527	200,000	130.94136	5,980		8,201		5,980		3,806			2,221			0010
.102218H EEJ EURO10/21/19|.102218H|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	20,546	2,685,000	130.68	58,802		115,471		58,802		33,180			56,669			0010
.E102218 SPX EURO10/21/19|.E102218|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/22/2018	10/21/2019	12/01/2019	Exercise	5,511	15,190,000	2755.88	388,864		680,493		388,864		229,572			291,629			0010
.102218Y SPX ASIAN10/21/1|.102218Y|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/22/2018	10/21/2019	12/01/2019	Exercise	778	2,145,000	2755.88	74,861		48,999		74,861		67,046			(25,861)			0010
.102218L EEJ EURO10/21/19|.102218L|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/22/2018	10/21/2019	12/01/2019	Exercise	34,205	4,470,000	130.68	124,266		192,236		124,266		74,381			67,970			0010
.102318N SPX EURO10/14/19|.102318N|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/14/2019	10/14/2019	Exercise	1,091	3,001,112	2750.79	165,734		234,958		165,734		106,448			69,224			0010
.102318L SPX EURO10/07/19|.102318L|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/07/2019	12/01/2019	Exercise	584	1,684,507	2884.43	42,959		31,746		42,959		30,092			(11,213)			0010
.102318G SPX EURO09/23/19|.102318G|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/23/2019	09/23/2019	Exercise	1,036	3,035,138	2929.67	68,200		64,346		68,200		50,176			(3,854)			0010
.102318H SPX EURO09/30/19|.102318H|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/30/2019	09/30/2019	Exercise	1,807	5,265,562	2913.98	119,172		113,407		119,172		86,000			(5,764)			0010
.102318M SPX EURO10/07/19|.102318M|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/07/2019	12/01/2019	Exercise	936	2,699,826	2884.43	72,849		50,881		72,849		51,245			(21,968)			0010
.102318E SPX ASIAN10/15/1|.102318E|SPX ASIAN 10/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/15/2019	12/01/2019	Exercise	538	1,479,925	2750.79	49,986		43,793		49,986		43,491			(6,193)			0010
.102318K SPX EURO10/07/19|.102318K|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/07/2019	12/01/2019	Exercise	524	1,511,441	2884.43	35,695		28,485		35,695		24,853			(7,210)			0010
.102318C SPX ASIAN09/30/1|.102318C|SPX ASIAN 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/30/2019	09/30/2019	Expiration	1,016	2,960,604	2913.98	32,167				32,167		31,044			(32,167)			0010

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.102318B SPX ASIAN09/23/1|.102318B|SPX ASIAN 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/23/2019	09/23/2019	Expiration	1,060	3,125,003	2945.47	27,061				27,061		26,306			(27,061)			0010
.102318A SPX ASIAN09/16/1|.102318A|SPX ASIAN 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/16/2019	09/16/2019	Expiration	582	1,699,999	2919.0	17,484				17,484		16,864			(17,484)			0010
.102318D SPX ASIAN10/08/1|.102318D|SPX ASIAN 10/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/08/2019	12/01/2019	Expiration	428	1,234,536	2884.43	18,562				18,562		17,428			(18,562)			0010
.102318J SPX EURO10/07/19|.102318J|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	10/07/2019	12/01/2019	Exercise	1,023	2,950,772	2884.43	63,651		55,610		63,651		43,988			(8,041)			0010
.102318F SPX EURO09/23/19|.102318F|SPX EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/23/2019	09/23/2019	Exercise	2,719	7,965,773	2929.67	168,986		168,877		168,986		124,079			(109)			0010
.102318I SPX EURO09/30/19|.102318I|SPX EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/23/2018	09/30/2019	09/30/2019	Exercise	1,920	5,594,842	2913.98	135,226		120,499		135,226		97,902			(14,726)			0010
.102418I MXEA EURO10/14/1|.102418I|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/14/2019	12/01/2019	Exercise	1,025	1,894,190	1847.99	37,720		44,444		37,720		16,088			6,724			0010
.102418D MXEA ASIAN10/21/1|.102418D|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/21/2019	12/01/2019	Exercise	1,035	1,905,042	1840.62	36,070		20,170		36,070		26,228			(15,899)			0010
.102418H MXEA EURO10/07/1|.102418H|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/07/2019	12/01/2019	Expiration	830	1,585,408	1910.13	27,905				27,905		13,592			(27,905)			0010
.102418G MXEA EURO10/07/1|.102418G|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/07/2019	12/01/2019	Expiration	1,569	2,996,994	1910.13	44,811				44,811		22,646			(44,811)			0010
.102418A MXEA ASIAN09/30/1|.102418A|MXEA ASIAN 09/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	09/30/2019	09/30/2019	Expiration	1,044	2,060,438	1973.6	9,897				9,897		9,526			(9,897)			0010
.102418J MXEA EURO10/14/1|.102418J|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/14/2019	12/01/2019	Exercise	930	1,718,631	1847.99	40,660		40,325		40,660		17,007			(335)			0010
.102418E MXEA EURO09/30/1|.102418E|MXEA EURO 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	09/30/2019	09/30/2019	Expiration	1,233	2,433,449	1973.6	24,142				24,142		13,688			(24,142)			0010
.102418B MXEA ASIAN10/07/1|.102418B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/07/2019	12/01/2019	Expiration	972	1,856,646	1910.13	17,642				17,642		15,233			(17,642)			0010
.102418C MXEA ASIAN10/14/1|.102418C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	10/14/2019	12/01/2019	Exercise	958	1,770,374	1847.99	32,706		4,722		32,706		24,402			(27,984)			0010
.102418F MXEA EURO09/30/1|.102418F|MXEA EURO 09/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2018	09/30/2019	09/30/2019	Expiration	1,347	2,658,439	1973.6	30,321				30,321		16,748			(30,321)			0010
.102918B EEJ EURO10/21/19|.102918B|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	12/01/2019	Exercise	3,175	415,000	130.68	8,259		17,847		8,259		4,177			9,589			0010
.B102918 SPX ASIAN10/28/1|.B102918|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	2,133	5,635,000	2641.25	170,177		352,746		170,177		97,763			182,569			0010
.C102918 SPX ASIAN10/28/1|.C102918|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	596	1,575,000	2641.25	52,605		113,871		52,605		31,105			61,266			0010
.D102918 SPX ASIAN10/28/1|.D102918|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	641	1,695,000	2641.25	62,546		128,444		62,546		38,068			65,899			0010
.102918W SPX ASIAN10/28/1|.102918W|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	774	2,045,000	2641.25	27,199		47,446		27,199		13,296			20,248			0010
.102918C EEJ EURO10/21/19|.102918C|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	12/01/2019	Exercise	6,274	820,000	130.68	18,368		35,265		18,368		9,546			16,897			0010
.102918D EEJ EURO10/21/19|.102918D|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	12/01/2019	Exercise	19,819	2,590,000	130.68	62,160		111,385		62,160		33,256			49,225			0010
.102918A EEJ EURO10/21/19|.102918A|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	12/01/2019	Exercise	3,634	475,000	130.68	7,885		20,428		7,885		3,925			12,543			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102918G EEJ EUR010/28/19|.102918G|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	6,448	830,000	128.72	15,438		37,350		15,438		5,823			21,912			0010
.F102918 SPX EUR010/28/19|.F102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	2,019	5,335,000	2641.25	98,164		169,124		98,164		31,262			70,960			0010
.J102918 SPX EUR010/28/19|.J102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	7,274	19,215,000	2641.25	484,218		862,738		484,218		157,872			378,520			0010
.102918E EEJ EUR010/21/19|.102918E|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	12/01/2019	Exercise	10,636	1,390,000	130.68	34,055		59,778		34,055		18,408			25,723			0010
.H102918 SPX EUR010/28/19|.H102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	3,409	9,005,000	2641.25	203,513		357,507		203,513		65,671			153,994			0010
.102918T EEJ EUR010/28/19|.102918T|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	3,183	420,000	131.938	8,652		14,494		8,652		4,770			5,842			0010
.L102918 SPX EUR010/28/19|.L102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	5,124	13,535,000	2641.25	377,627		679,453		377,627		127,902			301,827			0010
.102918Y SPX ASIAN10/28/1|.102918Y|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	687	1,815,000	2641.25	41,927		80,221		41,927		22,385			38,294			0010
.A102918 SPX ASIAN10/28/1|.A102918|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19QL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	1,828	4,830,000	2641.25	132,825		266,128		132,825		74,387			133,303			0010
.102918M EEJ EUR010/28/19|.102918M|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	58,032	7,470,000	128.72	206,172		444,532		206,172		84,228			238,360			0010
.102918V EEJ EUR010/28/19|.102918V|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	3,348	445,000	132.9034	8,099		12,019		8,099		4,728			3,920			0010
.102918P EEJ EUR010/28/19|.102918P|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	6,461	840,000	130.0072	22,092		41,588		22,092		10,811			19,496			0010
.102918K EEJ EUR010/28/19|.102918K|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	7,691	990,000	128.72	23,562		58,914		23,562		9,065			35,352			0010
.102918I EEJ EUR010/28/19|.102918I|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	23,539	3,030,000	128.72	68,478		180,312		68,478		26,009			111,834			0010
.102918N EEJ EUR010/28/19|.102918N|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	21,092	2,715,000	128.72	76,835		161,567		76,835		31,989			84,732			0010
.102918Q EEJ EUR010/28/19|.102918Q|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	3,176	415,000	130.6508	10,085		18,471		10,085		5,146			8,387			0010
.102918L EEJ EUR010/28/19|.102918L|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	33,056	4,255,000	128.72	105,524		253,211		105,524		41,061			147,687			0010
.O102918 SPX EUR010/28/19|.O102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	463	1,225,000	2641.25	39,323		72,273		39,323		13,903			32,951			0010
.102918O EEJ EUR010/28/19|.102918O|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	2,442	315,000	128.97744	9,356		18,115		9,356		4,260			8,760			0010
.M102918 SPX EUR010/28/19|.M102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	2,436	6,435,000	2641.25	185,328		334,632		185,328		63,482			149,304			0010
.102918S EEJ EUR010/28/19|.102918S|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	24,079	3,160,000	131.23004	71,416		126,428		71,416		37,791			55,012			0010
.102918R EEJ EUR010/28/19|.102918R|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	2,481	325,000	130.9726	7,573		13,653		7,573		3,937			6,080			0010
.E102918 SPX EUR010/28/19|.E102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	605	1,600,000	2641.25	20,800		35,038		20,800		6,511			14,238			0010
.K102918 SPX EUR010/28/19|.K102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	630	1,665,000	2641.25	44,289		79,088		44,289		14,800			34,799			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102918F EEJ EUR010/21/19|.102918F|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/21/2019	12/01/2019	Exercise	1,612	215,000	133.2936	4,042		4,946		4,042		2,605			904			0010
.102918U EEJ EUR010/28/19|.102918U|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	5,859	775,000	132.2598	15,345		24,807		15,345		8,635			9,462			0010
.102918Z SPX ASIAN10/28/1|.102918Z|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	2,491	6,580,000	2641.25	167,790		328,346		167,790		92,112			160,556			0010
.G102918 SPX EUR010/28/19|.G102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	1,701	4,495,000	2641.25	93,047		162,271		93,047		29,749			69,224			0010
.I102918 SPX EUR010/28/19|.I102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	2,752	7,270,000	2641.25	174,480		308,966		174,480		56,436			134,486			0010
.N102918 SPX EUR010/28/19|.N102918|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/29/2018	10/28/2019	12/01/2019	Exercise	1,238	3,270,000	2641.25	98,100		178,548		98,100		33,939			80,448			0010
.102918H EEJ EUR010/28/19|.102918H|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	39,620	5,100,000	128.72	110,670		303,496		110,670		41,716			192,826			0010
.102918X SPX ASIAN10/28/1|.102918X|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	10/29/2018	10/28/2019	12/01/2019	Exercise	1,476	3,900,000	2641.25	81,510		152,486		81,510		42,378			70,976			0010
.102918J EEJ EUR010/28/19|.102918J|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/29/2018	10/28/2019	12/01/2019	Exercise	11,381	1,465,000	128.72	34,281		87,181		34,281		13,114			52,900			0010
.P110718 SPX EUR011/07/19|.P110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	2,585	7,275,000	2813.89	149,138		256,807		149,138		96,019			107,669			0010
.N110718 SPX EUR011/07/19|.N110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	998	2,810,000	2813.89	37,092		61,535		37,092		23,540			24,443			0010
.G110718 SPX ASIAN11/07/1|.G110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	1,030	2,899,995	2813.89	64,090		33,199		64,090		57,170			(30,891)			0010
.L110718 SPX ASIAN11/07/1|.L110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	1,417	3,990,012	2813.89	123,690		45,678		123,690		112,166			(78,012)			0010
.E110718 SPX ASIAN11/07/1|.E110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	858	2,414,993	2813.89	33,810		27,647		33,810		29,703			(6,163)			0010
.X110718 SPX EUR011/07/19|.X110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	868	2,445,000	2813.89	79,463		145,724		79,463		52,629			66,261			0010
.Y110718 SPX EUR011/07/19|.Y110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	788	2,220,000	2813.89	75,036		138,972		75,036		49,815			63,936			0010
.110718D EEJ EUR010/28/19|.110718D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	12/01/2019	Exercise	7,652	985,000	128.72	35,854		58,616		35,854		19,584			22,762			0010
.110718B EEJ EUR010/21/19|.110718B|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/21/2019	12/01/2019	Exercise	3,749	490,000	130.68	14,308		21,073		14,308		8,792			6,765			0010
.C110718 EEJ EQFWD06/07/1|.C110718|EEJ EQFWD 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	11/07/2018	06/07/2019	06/07/2019	Exercise	4,966	650,000	130.89	6,500		7,336		6,500		2,395			836			0010
.A110718 EEJ EUR011/07/19|.A110718|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	9,206	1,245,000	135.2334	24,402		3,659		24,402		18,590			(20,743)			0010
.J110718 SPX ASIAN11/07/1|.J110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	2,057	5,790,001	2813.89	154,014		66,284		154,014		138,460			(87,730)			0010
.H110718 SPX ASIAN11/07/1|.H110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	2,587	7,280,012	2813.89	176,904		83,341		176,904		158,401			(93,563)			0010
.W110718 SPX EUR011/07/19|.W110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	1,855	5,220,000	2813.89	157,122		284,496		157,122		103,429			127,374			0010
.110718L EEJ EUR011/07/19|.110718L|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	2,166	285,000	131.55	5,615		8,818		5,615		3,404			3,203			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.110718M EEJ EUR011/07/19|.110718M|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	46,750	6,150,000	131.55	133,455		190,274		133,455		81,631			56,819			0010
.110718N EEJ EUR011/07/19|.110718N|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	3,230	425,000	131.55	9,393		13,149		9,393		5,752			3,756			0010
.F110718 SPX ASIAN11/07/1|.F110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	1,242	3,494,992	2813.89	71,648		40,011		71,648		63,727			(31,637)			0010
.110718Z EEJ EUR011/07/19|.110718Z|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	3,893	525,000	134.83875	10,815		3,118		10,815		8,138			(7,697)			0010
.110718K EEJ EUR011/07/19|.110718K|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	2,660	350,000	131.55	6,685		10,829		6,685		4,040			4,144			0010
.110718R EEJ EUR011/07/19|.110718R|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	9,236	1,215,000	131.55	29,282		37,591		29,282		18,203			8,309			0010
.0110718 SPX EUR011/07/19|.0110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	1,298	3,655,000	2813.89	68,349		116,590		68,349		43,843			48,242			0010
.110718P EEJ EUR011/07/19|.110718P|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	10,642	1,400,000	131.55	32,620		43,314		32,620		20,128			10,694			0010
.110718S EEJ EUR011/07/19|.110718S|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	50,247	6,610,000	131.55	163,267		204,506		163,267		101,900			41,239			0010
.110718Q EEJ EUR011/07/19|.110718Q|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	15,127	1,990,000	131.55	47,163		61,568		47,163		29,205			14,405			0010
.110718U EEJ EUR011/07/19|.110718U|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	68,909	9,065,000	131.55	250,194		280,460		250,194		160,885			30,266			0010
.110718O EEJ EUR011/07/19|.110718O|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	15,773	2,075,000	131.55	46,688		64,198		46,688		28,648			17,511			0010
.110718T EEJ EUR011/07/19|.110718T|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	4,256	560,000	131.55	14,504		17,326		14,504		9,160			2,822			0010
.Q110718 SPX EUR011/07/19|.Q110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	1,238	3,485,000	2813.89	77,367		134,873		77,367		49,915			57,506			0010
.U110718 SPX EUR011/07/19|.U110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	1,444	4,065,000	2813.89	108,536		193,088		108,536		70,848			84,552			0010
.110718H EEJ EUR010/28/19|.110718H|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	12/01/2019	Exercise	2,247	290,000	129.0418	11,252		16,533		11,252		6,614			5,281			0010
.110718W EEJ EUR011/07/19|.110718W|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	21,375	2,840,000	132.8655	74,408		59,466		74,408		52,338			(14,942)			0010
.110718Y EEJ EUR011/07/19|.110718Y|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	27,588	3,700,000	134.115225	83,250		42,324		83,250		61,146			(40,926)			0010
.S110718 SPX EUR011/07/19|.S110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	4,564	12,845,000	2813.89	310,849		545,911		310,849		201,722			235,062			0010
.110718J EEJ EUR011/07/19|.110718J|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	9,502	1,250,000	131.55	23,125		38,674		23,125		13,947			15,549			0010
.Z110718 SPX EUR011/07/19|.Z110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	2,926	8,235,000	2813.89	287,402		535,267		287,402		191,384			247,865			0010
.K110718 SPX ASIAN11/07/1|.K110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	1,091	3,070,010	2813.89	86,574		35,145		86,574		78,080			(51,429)			0010
.110718A EEJ EUR010/21/19|.110718A|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/21/2019	12/01/2019	Exercise	6,198	810,000	130.68	23,166		34,835		23,166		14,126			11,669			0010
.V110718 SPX EUR011/07/19|.V110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	10,151	28,565,000	2813.89	796,964		1,428,204		796,964		521,518			631,241			0010

SCHEDULE DB - PART A - SECTION 2

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.110718E EEJ EUR010/28/19|.110718E|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	12/01/2019	Exercise	1,709	220,000	128.72	8,316		13,092		8,316		4,632			4,776			0010
.110718C EEJ EUR010/28/19|.110718C|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	12/01/2019	Exercise	21,830	2,810,000	128.72	99,755		167,220		99,755		53,883			67,465			0010
.B110718 EEJ EUR011/07/19|.B110718|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Expiration	3,607	490,000	135.825375	8,869				8,869		6,870			(8,869)			0010
.110718F EEJ EUR010/14/19|.110718F|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/14/2019	12/01/2019	Exercise	1,590	210,000	132.0426	5,586		7,494		5,586		3,802			1,908			0010
.110718I EEJ EUR010/28/19|.110718I|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/28/2019	12/01/2019	Exercise	6,352	830,000	130.6508	26,892		36,942		26,892		17,014			10,050			0010
.T110718 SPX EUR011/07/19|.T110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	7,114	20,020,000	2813.89	510,510		900,935		510,510		332,549			390,425			0010
.110718G EEJ EUR010/14/19|.110718G|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	10/14/2019	12/01/2019	Exercise	1,770	235,000	132.762	5,711		7,093		5,711		3,997			1,383			0010
.110718V EEJ EUR011/07/19|.110718V|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	18,510	2,435,000	131.55	68,667		75,336		68,667		44,466			6,669			0010
.R110718 SPX EUR011/07/19|.R110718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2018	11/07/2019	12/01/2019	Exercise	3,303	9,295,000	2813.89	213,785		374,589		213,785		138,117			160,804			0010
.I110718 SPX ASIAN11/07/1|.I110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	1,881	5,295,009	2813.89	137,670		60,617		137,670		123,633			(77,053)			0010
.110718X EEJ EUR011/07/19|.110718X|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2019	12/01/2019	Exercise	5,994	800,000	133.457475	19,520		13,151		19,520		14,022			(6,369)			0010
.M110718 SPX ASIAN11/07/1|.M110718|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/07/2018	11/07/2019	12/01/2019	Exercise	1,059	2,979,994	2813.89	98,042		34,115		98,042		89,210			(63,927)			0010
.111418O EEJ EUR011/14/19|.111418O|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	11/14/2019	Exercise	2,917	380,000	130.24	11,628		18,294		11,628		6,580			6,666			0010
.111418C EEJ EUR010/14/19|.111418C|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	10/14/2019	10/14/2019	Exercise	15,902	2,080,000	130.8	57,616		93,982		57,616		34,857			36,366			0010
.Q111418 SPX EUR011/14/19|.Q111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	11/14/2019	Exercise	3,686	9,960,000	2701.58	556,764		1,199,183		556,764		292,156			642,419			0010
.D111418 SPX ASIAN11/14/1|.D111418|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	984	2,660,000	2701.58	88,578		152,649		88,578		65,274			64,071			0010
.J111418 SPX EUR011/14/19|.J111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	2,309	6,240,000	2701.58	143,520		249,593		143,520		64,776			106,073			0010
.111418Z SPX ASIAN11/14/1|.111418Z|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	514	1,390,000	2701.58	31,831		60,605		31,831		22,355			28,774			0010
.111418Y SPX ASIAN11/14/1|.111418Y|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	1,169	3,160,000	2701.58	67,308		125,449		67,308		46,934			58,141			0010
.K111418 SPX EUR011/14/19|.K111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	2,620	7,080,000	2701.58	171,336		299,492		171,336		77,961			128,156			0010
.G111418 SPX EUR011/14/19|.G111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	936	2,530,000	2701.58	47,311		80,454		47,311		20,743			33,143			0010
.H111418 SPX EUR011/14/19|.H111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	882	2,385,000	2701.58	49,131		84,194		49,131		21,887			35,063			0010
.M111418 SPX EUR011/14/19|.M111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	1,014	2,740,000	2701.58	73,706		130,155		73,706		34,156			56,449			0010
.111418X SPX ASIAN11/14/1|.111418X|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	614	1,660,000	2701.58	24,734		43,491		24,734		16,580			18,757			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.F111418 SPX EUR011/14/19|.F111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	631	1,705,000	2701.58	21,824		36,146		21,824		8,956			14,322			0010
.0111418 SPX EUR011/14/19|.0111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	2,565	6,930,000	2701.58	199,584		356,891		199,584		93,178			157,307			0010
.C111418 SPX ASIAN11/14/1|.C111418|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	666	1,800,000	2701.58	53,460		103,296		53,460		38,803			49,836			0010
.111418T EEJ EUR011/14/19|.111418T|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	2,809	375,000	133.496	7,725		8,678		7,725		5,076			953			0010
.111418R EEJ EUR011/14/19|.111418R|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	5,126	680,000	132.64944	15,640		20,156		15,640		9,932			4,516			0010
.E111418 SPX ASIAN11/14/1|.E111418|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	473	1,280,000	2701.58	46,592		73,455		46,592		34,778			26,863			0010
.A111418 SPX ASIAN11/14/1|.A111418|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	2,448	6,615,000	2701.58	168,683		330,091		168,683		120,043			161,409			0010
.111418V EEJ EUR011/14/19|.111418V|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	2,687	360,000	133.95184	6,984		7,071		6,984		4,672			87			0010
.111418A EEJ EUR010/21/19|.111418A|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	10/21/2019	12/01/2019	Exercise	9,909	1,295,000	130.68	33,670		55,693		33,670		19,210			22,023			0010
.111418P EEJ EUR011/14/19|.111418P|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	11,251	1,480,000	131.5424	38,924		56,450		38,924		23,493			17,526			0010
.L111418 SPX EUR011/14/19|.L111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	4,601	12,430,000	2701.58	318,208		559,345		318,208		146,153			241,137			0010
.111418G EEJ EUR011/14/19|.111418G|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	2,917	380,000	130.24	8,588		18,294		8,588		4,355			9,706			0010
.111418J EEJ EUR011/14/19|.111418J|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	5,758	750,000	130.24	18,075		36,106		18,075		9,264			18,031			0010
.111418N EEJ EUR011/14/19|.111418N|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	6,795	885,000	130.24	24,957		42,606		24,957		13,457			17,649			0010
.111418I EEJ EUR011/14/19|.111418I|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	13,590	1,770,000	130.24	41,949		85,211		41,949		21,396			43,262			0010
.111418F EEJ EUR011/14/19|.111418F|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	4,146	540,000	130.24	11,988		25,997		11,988		6,070			14,009			0010
.111418K EEJ EUR011/14/19|.111418K|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	26,873	3,500,000	130.24	86,800		168,497		86,800		44,835			81,697			0010
.111418H EEJ EUR011/14/19|.111418H|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	5,144	670,000	130.24	15,678		32,255		15,678		7,996			16,577			0010
.111418E EEJ EUR011/14/19|.111418E|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	18,273	2,380,000	130.24	51,646		114,578		51,646		26,025			62,932			0010
.111418B EEJ EUR011/07/19|.111418B|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/07/2019	12/01/2019	Exercise	34,929	4,595,000	131.55	111,659		142,164		111,659		65,974			30,505			0010
.P111418 SPX EUR011/14/19|.P111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	940	2,540,000	2701.58	77,470		139,703		77,470		36,490			62,233			0010
.111418M EEJ EUR011/14/19|.111418M|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	25,414	3,310,000	130.24	91,356		159,350		91,356		48,810			67,994			0010
.111418Q EEJ EUR011/14/19|.111418Q|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	2,686	355,000	132.12848	8,698		11,943		8,698		5,393			3,245			0010
.111418U EEJ EUR011/14/19|.111418U|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	2,578	345,000	133.8216	6,831		7,121		6,831		4,554			290			0010

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.111418L EEJ EUR011/14/19|.111418L|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	2,610	340,000	130.24	9,146		16,368		9,146		4,843			7,222			0010
.B111418 SPX ASIAN11/14/1|.B111418|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/14/2018	11/14/2019	12/01/2019	Exercise	1,702	4,600,000	2701.58	126,960		254,844		126,960		91,251			127,884			0010
.N111418 SPX EUR011/14/19|.N111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	5,526	14,930,000	2701.58	418,040		745,013		418,040		194,235			326,973			0010
.111418D EEJ EUR011/14/19|.111418D|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	7,409	965,000	130.24	18,239		44,873		18,239		9,112			26,634			0010
.I111418 SPX EUR011/14/19|.I111418|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2018	11/14/2019	12/01/2019	Exercise	425	1,150,000	2701.58	24,840		43,010		24,840		11,082			18,170			0010
.111418S EEJ EUR011/14/19|.111418S|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2018	11/14/2019	12/01/2019	Exercise	17,698	2,350,000	132.77968	53,110		67,308		53,110		33,892			14,198			0010
.112118W EEJ EUR011/21/19|.112118W|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	4,547	600,000	131.93649	13,740		22,527		13,740		7,791			8,787			0010
.R112118 SPX EUR011/21/19|.R112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	1,083	2,870,007	2649.93	75,768		136,324		75,768		25,399			60,556			0010
.J112118 SPX ASIAN11/21/1|.J112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	403	1,070,000	2649.93	38,092		87,971		38,092		24,113			49,879			0010
.T112118 SPX EUR011/21/19|.T112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	6,396	16,950,012	2649.93	489,855		888,204		489,855		169,600			398,349			0010
.Q112118 SPX EUR011/21/19|.Q112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	4,652	12,329,992	2649.93	310,716		556,074		310,716		102,663			245,358			0010
.O112118 SPX EUR011/21/19|.O112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	3,358	8,900,002	2649.93	201,140		356,009		201,140		64,336			154,869			0010
.U112118 SPX EUR011/21/19|.U112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	4,086	10,829,999	2649.93	322,734		588,064		322,734		112,622			265,330			0010
.112118X EEJ EUR011/21/19|.112118X|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	16,014	2,115,000	132.06603	47,588		77,292		47,588		27,134			29,704			0010
.112118S EEJ EUR011/21/19|.112118S|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	27,597	3,575,000	129.54	98,670		200,359		98,670		45,884			101,689			0010
.112118U EEJ EUR011/21/19|.112118U|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	12,993	1,700,000	130.8354	44,540		78,276		44,540		23,822			33,736			0010
.S112118 SPX EUR011/21/19|.S112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	4,703	12,465,006	2649.93	345,281		623,267		345,281		117,888			277,986			0010
.112118R EEJ EUR011/21/19|.112118R|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	32,808	4,250,000	129.54	104,975		238,189		104,975		46,833			133,214			0010
.M112118 SPX EUR011/21/19|.M112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	1,952	5,174,995	2649.93	103,500		181,130		103,500		32,797			77,630			0010
.112118K EEJ EUR011/21/19|.112118K|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	5,905	765,000	129.54	14,153		34,425		14,153		6,157			20,272			0010
.112118Z EEJ EUR011/21/19|.112118Z|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	2,817	375,000	133.10235	7,388		10,704		7,388		4,431			3,317			0010
.N112118 SPX EUR011/21/19|.N112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	686	1,819,998	2649.93	38,584		68,070		38,584		12,212			29,486			0010
.112118T EEJ EUR011/21/19|.112118T|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	6,677	865,000	129.54	24,393		48,478		24,393		11,463			24,085			0010
.112118E EEJ EUR011/07/19|.112118E|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/07/2019	12/01/2019	Exercise	5,017	660,000	131.55	14,454		20,420		14,454		7,952			5,966			0010

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.112118V EEJ EUR011/21/19|.112118V|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	3,612	475,000	131.4831	11,495		19,496		11,495		6,362			8,001			0010
.A112118 EEJ EUR011/21/19|.A112118|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	2,392	320,000	133.75005	5,792		7,534		5,792		3,581			1,742			0010
.K112118 SPX EUR011/21/19|.K112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	811	2,149,994	2649.93	28,380		48,372		28,380		8,765			19,992			0010
.P112118 SPX EUR011/21/19|.P112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	2,422	6,420,012	2649.93	153,438		272,846		153,438		49,903			119,408			0010
.I112118 SPX ASIAN11/21/1|.I112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	1,264	3,350,000	2649.93	110,215		243,204		110,215		68,628			132,989			0010
.112118G EEJ EUR011/14/19|.112118G|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	12/01/2019	Exercise	30,712	4,000,000	130.24	104,800		192,568		104,800		53,025			87,768			0010
.112118M EEJ EUR011/21/19|.112118M|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	14,667	1,900,000	129.54	41,230		106,484		41,230		18,052			65,254			0010
.112118F EEJ EUR011/07/19|.112118F|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/07/2019	12/01/2019	Exercise	1,900	250,000	131.55	5,575		7,735		5,575		3,090			2,160			0010
.C112118 SPX ASIAN11/21/1|.C112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	603	1,600,000	2649.93	31,040		58,399		31,040		17,351			27,359			0010
.D112118 SPX ASIAN11/21/1|.D112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	1,324	3,510,000	2649.93	76,167		146,364		76,167		43,566			70,197			0010
.G112118 SPX ASIAN11/21/1|.G112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	1,209	3,205,000	2649.93	91,984		191,664		91,984		55,614			99,681			0010
.F112118 SPX ASIAN11/21/1|.F112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	1,294	3,430,000	2649.93	90,209		182,817		90,209		53,545			92,608			0010
.112118H EEJ EUR011/14/19|.112118H|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	12/01/2019	Exercise	3,101	405,000	130.5656	11,057		18,485		11,057		5,986			7,428			0010
.L112118 SPX EUR011/21/19|.L112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	609	1,615,000	2649.93	29,232		50,712		29,232		9,215			21,481			0010
.112118D EEJ EUR010/14/19|.112118D|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	10/14/2019	12/01/2019	Exercise	1,605	210,000	130.8	4,788		9,489		4,788		2,568			4,701			0010
.112118I EEJ EUR011/14/19|.112118I|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	12/01/2019	Exercise	1,749	230,000	131.47728	5,635		8,888		5,635		3,207			3,253			0010
.112118C EEJ EUR010/07/19|.112118C|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	10/07/2019	12/01/2019	Exercise	2,729	365,000	133.74	5,621		10,153		5,621		3,611			4,532			0010
.B112118 SPX ASIAN11/21/1|.B112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	566	1,500,000	2649.93	18,900		33,448		18,900		10,004			14,548			0010
.E112118 SPX ASIAN11/21/1|.E112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	1,569	4,160,000	2649.93	104,416		208,005		104,416		61,478			103,589			0010
.112118O EEJ EUR011/21/19|.112118O|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	4,400	570,000	129.54	13,338		31,945		13,338		5,905			18,607			0010
.112118A EEJ EUR009/16/19|.112118A|EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	09/16/2019	09/16/2019	Expiration	4,038	550,000	136.19	5,555				5,555		4,098			(5,555)			0010
.112118L EEJ EUR011/21/19|.112118L|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	2,354	305,000	129.54	5,826		14,488		5,826		2,535			8,662			0010
.112118P EEJ EUR011/21/19|.112118P|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	20,804	2,695,000	129.54	63,872		151,040		63,872		28,248			87,168			0010
.112118B EEJ EUR009/30/19|.112118B|EEJ EURO 09/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	09/30/2019	09/30/2019	Exercise	2,693	365,000	135.5	4,380		4,741		4,380		3,111			361			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.112118Q EEJ EUR011/21/19|.112118Q|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	15,555	2,015,000	129.54	48,562		112,930		48,562		21,594			64,368			0010
.112118N EEJ EUR011/21/19|.112118N|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	9,456	1,225,000	129.54	27,685		68,654		27,685		12,191			40,969			0010
.112118Y EEJ EUR011/21/19|.112118Y|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	12/01/2019	Exercise	3,389	450,000	132.7785	9,270		13,970		9,270		5,485			4,700			0010
.V112118 SPX EUR011/21/19|.V112118|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/21/2018	11/21/2019	12/01/2019	Exercise	1,388	3,680,011	2649.93	123,648		228,903		123,648		44,784			105,255			0010
.H112118 SPX ASIAN11/21/1|.H112118|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	11/21/2018	11/21/2019	12/01/2019	Exercise	1,669	4,425,000	2649.93	131,865		278,331		131,865		80,391			146,466			0010
.112118J EEJ EUR011/14/19|.112118J|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2018	11/14/2019	12/01/2019	Exercise	2,148	285,000	132.64944	6,014		8,448		6,014		3,621			2,434			0010
.112618G MXEA EURO10/21/1|.112618G|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/21/2019	12/01/2019	Exercise	742	1,365,740	1840.62	36,937		67,047		36,937		14,995			30,110			0010
.112618L MXEA EUR011/07/1|.112618L|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/07/2019	12/01/2019	Exercise	1,386	2,567,219	1852.25	56,632		129,785		56,632		22,806			73,153			0010
.112618K MXEA EUR011/07/1|.112618K|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/07/2019	12/01/2019	Exercise	1,547	2,865,431	1852.25	54,439		120,883		54,439		21,556			66,444			0010
.112618O MXEA EUR011/14/1|.112618O|MXEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/14/2019	12/01/2019	Exercise	1,340	2,430,304	1813.66	62,096		126,148		62,096		21,402			64,052			0010
.112618H MXEA EURO10/28/1|.112618H|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/28/2019	12/01/2019	Exercise	756	1,349,687	1785.3	28,955		52,224		28,955		8,963			23,270			0010
.112618C MXEA ASIAN11/14/1|.112618C|MXEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/14/2019	12/01/2019	Exercise	1,290	2,339,621	1813.66	58,450		65,376		58,450		36,350			6,926			0010
.112618E MXEA EURO10/21/1|.112618E|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/21/2019	12/01/2019	Exercise	986	1,814,851	1840.62	35,437		76,287		35,437		13,716			40,850			0010
.112618N MXEA EUR011/14/1|.112618N|MXEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/14/2019	12/01/2019	Exercise	1,140	2,067,572	1813.66	44,984		88,840		44,984		15,045			43,856			0010
.112618B MXEA ASIAN11/07/1|.112618B|MXEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/07/2019	12/01/2019	Exercise	1,288	2,385,698	1852.25	43,470		14,221		43,470		31,009			(29,249)			0010
.112618A MXEA ASIAN10/28/1|.112618A|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/28/2019	12/01/2019	Exercise	1,008	1,799,582	1785.3	52,507		78,117		52,507		29,398			25,611			0010
.112618D MXEA ASIAN11/21/1|.112618D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/21/2019	12/01/2019	Exercise	1,223	2,197,230	1796.59	59,413		97,163		59,413		34,509			37,750			0010
.112618J MXEA EURO10/28/1|.112618J|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/28/2019	12/01/2019	Exercise	805	1,437,167	1785.3	46,762		90,410		46,762		15,187			43,647			0010
.112618M MXEA EUR011/07/1|.112618M|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	11/07/2019	12/01/2019	Exercise	825	1,528,106	1852.25	39,980		95,898		39,980		16,460			55,919			0010
.112618I MXEA EURO10/28/1|.112618I|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/28/2019	12/01/2019	Exercise	1,408	2,513,702	1785.3	67,049		124,847		67,049		21,123			57,798			0010
.112618F MXEA EURO10/21/1|.112618F|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/26/2018	10/21/2019	12/01/2019	Exercise	759	1,397,031	1840.62	31,757		68,583		31,757		12,554			36,827			0010
.112818O EEJ EUR011/29/19|.112818O|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	37,112	4,855,000	130.82	133,513		249,393		133,513		75,744			115,881			0010
.112818J EEJ EUR011/29/19|.112818J|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	19,492	2,550,000	130.82	55,080		130,989		55,080		29,673			75,909			0010
.I112818 SPX EUR011/29/19|.I112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,210	3,320,000	2743.79	78,103		141,099		78,103		40,410			62,996			0010

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.112818H EEJ EUR011/29/19|.112818H|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	3,210	420,000	130.82	7,728		18,900		7,728		4,118			11,172			0010
.112818Q EEJ EUR011/29/19|.112818Q|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	15,136	2,000,000	132.1282	52,200		82,737		52,200		32,894			30,537			0010
.112818I EEJ EUR011/29/19|.112818I|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	2,713	355,000	130.82	6,958		17,750		6,958		3,723			10,792			0010
.112818L EEJ EUR011/29/19|.112818L|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	26,372	3,450,000	130.82	80,040		177,221		80,040		43,432			97,181			0010
.112818N EEJ EUR011/29/19|.112818N|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	21,135	2,765,000	130.82	68,019		142,033		68,019		37,339			74,014			0010
.G112818 SPX EUR011/29/19|.G112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	934	2,565,000	2743.79	53,416		95,671		53,416		27,276			42,255			0010
.112818G EEJ EUR011/21/19|.112818G|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	12/01/2019	Exercise	1,913	255,000	133.23189	5,126		7,024		5,126		3,167			1,898			0010
.K112818 SPX EUR011/29/19|.K112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	4,475	12,280,000	2743.79	310,991		571,037		310,991		161,036			260,046			0010
.112818K EEJ EUR011/29/19|.112818K|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	2,828	370,000	130.82	8,140		19,006		8,140		4,387			10,866			0010
.112818M EEJ EUR011/29/19|.112818M|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	15,785	2,065,000	130.82	48,734		106,076		48,734		26,544			57,342			0010
.E112818 SPX EUR011/29/19|.E112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	736	2,020,000	2743.79	25,705		43,847		25,705		12,827			18,143			0010
.112818T EEJ EUR011/29/19|.112818T|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	4,325	580,000	134.0905	11,890		15,294		11,890		8,097			3,404			0010
.112818C EEJ EUR011/21/19|.112818C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	12/01/2019	Exercise	3,203	415,000	129.54	11,081		23,258		11,081		5,205			12,178			0010
.112818E EEJ EUR011/21/19|.112818E|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	12/01/2019	Exercise	4,631	600,000	129.54	17,460		33,627		17,460		8,491			16,167			0010
.C112818 SPX ASIAN11/29/1|.C112818|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	499	1,370,000	2743.79	43,292		64,797		43,292		34,665			21,505			0010
.D112818 SPX ASIAN11/29/1|.D112818|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	739	2,030,000	2743.79	66,990		96,013		66,990		53,852			29,023			0010
.M112818 SPX EUR011/29/19|.M112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	5,288	14,510,000	2743.79	410,996		760,300		410,996		216,281			349,304			0010
.J112818 SPX EUR011/29/19|.J112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,669	4,580,000	2743.79	113,241		206,099		113,241		58,771			92,859			0010
.112818P EEJ EUR011/29/19|.112818P|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	7,644	1,000,000	130.82	28,100		51,368		28,100		16,070			23,268			0010
.A112818 SPX ASIAN11/29/1|.A112818|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,186	3,255,000	2743.79	91,791		153,951		91,791		72,863			62,160			0010
.112818R EEJ EUR011/29/19|.112818R|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	21,260	2,830,000	133.10935	65,656		95,847		65,656		43,086			30,191			0010
.F112818 SPX EUR011/29/19|.F112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	807	2,215,000	2743.79	42,583		75,529		42,583		21,654			32,946			0010
.112818W SPX ASIAN11/29/1|.112818W|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	641	1,760,000	2743.79	35,904		68,815		35,904		27,906			32,911			0010
.H112818 SPX EUR011/29/19|.H112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,523	4,180,000	2743.79	93,319		167,198		93,319		48,169			73,879			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.112818A EEJ EUR011/14/19|.112818A|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/14/2019	12/01/2019	Exercise	4,146	540,000	130.24	13,284		25,997		13,284		6,601			12,713			0010
.N112818 SPX EUR011/29/19|.N112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	3,004	8,245,000	2743.79	240,960		447,710		240,960		127,220			206,750			0010
.112818Z SPX ASIAN11/29/1|.112818Z|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,210	3,320,000	2743.79	86,984		157,025		86,984		68,658			70,041			0010
.112818Y SPX ASIAN11/29/1|.112818Y|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,627	4,465,000	2743.79	113,411		211,180		113,411		89,289			97,769			0010
.112818B EEJ EUR011/21/19|.112818B|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	12/01/2019	Exercise	4,940	640,000	129.54	14,848		35,868		14,848		6,753			21,020			0010
.0112818 SPX EUR011/29/19|.0112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	537	1,475,000	2743.79	46,647		88,206		46,647		24,753			41,559			0010
.112818X SPX ASIAN11/29/1|.112818X|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	656	1,800,000	2743.79	39,960		78,297		39,960		31,203			38,337			0010
.B112818 SPX ASIAN11/29/1|.B112818|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	1,138	3,125,000	2743.79	90,938		147,803		90,938		72,337			56,865			0010
.112818S EEJ EUR011/29/19|.112818S|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	8,618	1,150,000	133.4364	25,645		36,074		25,645		17,053			10,429			0010
.112818V SPX ASIAN11/29/1|.112818V|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	528	1,450,000	2743.79	18,560		32,913		18,560		14,144			14,353			0010
.112818F EEJ EUR011/21/19|.112818F|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	12/01/2019	Exercise	2,311	300,000	129.79908	9,180		16,213		9,180		4,779			7,033			0010
.112818U EEJ EUR011/29/19|.112818U|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/29/2019	12/01/2019	Exercise	2,455	330,000	134.41755	6,468		7,877		6,468		4,452			1,409			0010
.112818D EEJ EUR011/21/19|.112818D|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2018	11/21/2019	12/01/2019	Exercise	20,457	2,650,000	129.54	75,525		148,518		75,525		36,397			72,993			0010
.L112818 SPX EUR011/29/19|.L112818|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	12/01/2019	Exercise	7,779	21,345,000	2743.79	578,983		1,067,254		578,983		302,863			488,271			0010
.113018B EEJ EUR011/29/19|.113018B|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2019	12/01/2019	Exercise	4,353	575,000	132.06279	15,008		24,074		15,008		9,387			9,067			0010
.113018A EEJ EUR011/29/19|.113018A|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/30/2018	11/29/2019	12/01/2019	Exercise	4,204	550,000	130.82	15,015		28,253		15,015		8,471			13,238			0010
.120718X EEJ EUR012/09/19|.120718X|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	4,175	560,000	134.1093	10,864		12,738		10,864		7,097			1,874			0010
.120718S EEJ EUR012/09/19|.120718S|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	15,892	2,095,000	131.8252	54,051		84,346		54,051		32,096			30,295			0010
.0120718 SPX EUR012/09/19|.0120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	2,743	7,225,000	2633.08	160,395		288,991		160,395		43,451			128,596			0010
.S120718 SPX EUR012/09/19|.S120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	8,322	21,915,000	2633.08	593,897		1,095,717		593,897		165,725			501,820			0010
.120718V EEJ EUR012/09/19|.120718V|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	17,397	2,315,000	133.06514	51,162		71,211		51,162		31,996			20,049			0010
.120718R EEJ EUR012/09/19|.120718R|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	15,399	2,010,000	130.52	55,878		101,024		55,878		29,892			45,146			0010
.U120718 SPX EUR012/09/19|.U120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	3,851	10,140,000	2633.08	295,074		549,577		295,074		84,570			254,503			0010
.120718T EEJ EUR012/09/19|.120718T|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	3,811	505,000	132.4778	12,019		17,807		12,019		7,338			5,788			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.120718N EEJ EUR012/09/19|.120718N|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	4,137	540,000	130.52	12,852		27,141		12,852		6,582			14,289			0010
.120718U EEJ EUR012/09/19|.120718U|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	42,958	5,705,000	132.8041	130,645		186,899		130,645		80,963			56,254			0010
.120718L EEJ EUR012/09/19|.120718L|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	43,479	5,675,000	130.52	130,525		285,228		130,525		66,274			154,703			0010
.120718W EEJ EUR012/09/19|.120718W|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	4,933	660,000	133.783	13,332		16,672		13,332		8,591			3,340			0010
.A120718 EEJ EQFIID12/09/1|.A120718|EEJ EQFIID 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	9,575	1,250,000	130.54	12,500		62,362		12,500		(3,949)			49,862			0010
.120718P EEJ EUR012/09/19|.120718P|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	2,604	340,000	130.52	8,704		17,089		8,704		4,519			8,385			0010
.K120718 SPX ASIAN12/09/1|.K120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	548	1,445,000	2633.08	52,743		121,238		52,743		27,786			68,496			0010
.M120718 SPX EUR012/09/19|.M120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,317	3,470,000	2633.08	67,318		119,371		67,318		18,229			52,053			0010
.D120718 SPX ASIAN12/09/1|.D120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	846	2,230,000	2633.08	46,161		87,859		46,161		21,036			41,698			0010
.120718J EEJ EUR012/09/19|.120718J|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	4,635	605,000	130.52	13,189		30,408		13,189		6,652			17,219			0010
.120718I EEJ EUR012/09/19|.120718I|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	13,944	1,820,000	130.52	38,948		91,474		38,948		19,643			52,526			0010
.F120718 SPX ASIAN12/09/1|.F120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,403	3,695,000	2633.08	95,331		190,666		95,331		45,295			95,335			0010
.W120718 SPX EUR012/09/19|.W120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	926	2,440,000	2633.08	82,960		158,600		82,960		25,049			75,640			0010
.I120718 SPX ASIAN12/09/1|.I120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,393	3,670,000	2633.08	110,100		230,480		110,100		54,756			120,380			0010
.E120718 SPX ASIAN12/09/1|.E120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	894	2,355,000	2633.08	52,988		102,443		52,988		24,432			49,456			0010
.H120718 SPX ASIAN12/09/1|.H120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,390	3,660,000	2633.08	106,140		219,593		106,140		52,258			113,453			0010
.J120718 SPX ASIAN12/09/1|.J120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,112	2,930,000	2633.08	97,862		214,474		97,862		50,205			116,612			0010
.C120718 SPX ASIAN12/09/1|.C120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	423	1,115,000	2633.08	13,492		23,527		13,492		5,982			10,036			0010
.G120718 SPX ASIAN12/09/1|.G120718|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,127	2,970,000	2633.08	79,893		161,275		79,893		38,494			81,382			0010
.120718G EEJ EUR012/09/19|.120718G|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	7,585	990,000	130.52	18,117		44,550		18,117		9,094			26,433			0010
.120718O EEJ EUR012/09/19|.120718O|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	49,762	6,495,000	130.52	158,478		326,442		158,478		81,433			167,964			0010
.120718M EEJ EUR012/09/19|.120718M|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	22,410	2,925,000	130.52	68,445		147,012		68,445		34,891			78,567			0010
.120718K EEJ EUR012/09/19|.120718K|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	3,102	405,000	130.52	9,032		20,356		9,032		4,581			11,324			0010
.Q120718 SPX EUR012/09/19|.Q120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,993	5,250,000	2633.08	129,675		235,734		129,675		35,640			106,059			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.R120718 SPX EUR012/09/19|.R120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	4,483	11,805,000	2633.08	301,028		550,106		301,028		82,688			249,079			0010
.P120718 SPX EUR012/09/19|.P120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,388	3,655,000	2633.08	85,893		155,343		85,893		23,487			69,451			0010
.N120718 SPX EUR012/09/19|.N120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,118	2,945,000	2633.08	61,551		109,844		61,551		16,752			48,294			0010
.120718A EEJ EUR010/28/19|.120718A|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	10/28/2019	12/01/2019	Exercise	2,524	325,000	128.72	11,473		19,340		11,473		6,104			7,868			0010
.120718H EEJ EUR012/09/19|.120718H|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	5,746	750,000	130.52	14,625		37,500		14,625		7,368			22,875			0010
.T120718 SPX EUR012/09/19|.T120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	5,915	15,575,000	2633.08	440,773		816,110		440,773		125,525			375,337			0010
.120718C EEJ EUR011/21/19|.120718C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	11/21/2019	12/01/2019	Exercise	2,894	375,000	129.54	12,000		21,017		12,000		6,463			9,017			0010
.120718F EEJ EUR011/29/19|.120718F|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	11/29/2019	12/01/2019	Exercise	3,439	450,000	130.82	12,825		23,116		12,825		7,412			10,291			0010
.V120718 SPX EUR012/09/19|.V120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	1,042	2,745,000	2633.08	88,115		166,624		88,115		26,136			78,509			0010
.120718D EEJ EUR011/29/19|.120718D|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	11/29/2019	12/01/2019	Exercise	2,140	280,000	130.82	7,392		14,383		7,392		4,165			6,991			0010
.120718E EEJ EUR011/29/19|.120718E|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	11/29/2019	12/01/2019	Exercise	13,912	1,820,000	130.82	50,596		93,490		50,596		28,940			42,894			0010
.L120718 SPX EUR012/09/19|.L120718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/07/2018	12/09/2019	12/09/2019	Exercise	516	1,360,000	2633.08	18,088		31,006		18,088		4,917			12,918			0010
.120718Q EEJ EUR012/09/19|.120718Q|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Exercise	39,273	5,126,000	130.52	139,427		257,635		139,427		73,941			118,208			0010
.120718B EEJ EUR011/14/19|.120718B|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	11/14/2019	12/01/2019	Exercise	4,837	630,000	130.24	18,522		30,329		18,522		10,424			11,807			0010
.A121418 EEJ EUR012/16/19|.A121418|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	26,919	3,560,000	132.244475	81,524		163,127		81,524		46,213			81,603			0010
.Z121418 SPX EUR012/16/19|.Z121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	1,086	2,825,000	2599.95	150,996		338,996		150,996		38,698			187,999			0010
.121418U EEJ EUR012/16/19|.121418U|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	2,731	355,000	129.97	9,266		22,479		9,266		4,338			13,214			0010
.H121418 SPX ASIAN12/16/1|.H121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	792	2,060,000	2599.95	50,470		103,620		50,470		16,567			53,150			0010
.G121418 SPX ASIAN12/16/1|.G121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	1,051	2,735,000	2599.95	58,256		116,240		58,256		18,482			57,984			0010
.F121418 SPX ASIAN12/16/1|.F121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	540	1,405,000	2599.95	25,852		50,300		25,852		7,965			24,448			0010
.121418Z EEJ EUR012/16/19|.121418Z|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	5,202	685,000	131.65961	16,851		34,471		16,851		9,285			17,620			0010
.0121418 SPX EUR012/16/19|.0121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	834	2,170,000	2599.95	25,932		45,571		25,932		4,644			19,639			0010
.121418S EEJ EUR012/16/19|.121418S|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	14,618	1,900,000	129.97	46,360		120,312		46,360		21,372			73,952			0010
.121418V EEJ EUR012/16/19|.121418V|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	25,159	3,270,000	129.97	88,944		207,064		88,944		42,371			118,120			0010

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.J121418 SPX ASIAN12/16/1|.J121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770XOHC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	873	2,270,000	2599.95	59,020		123,036		59,020		19,659			64,016			0010
.121418Y EEJ EUR012/16/19|.121418Y|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	19,892	2,610,000	131.204715	67,860		140,476		67,860		36,568			72,616			0010
.P121418 SPX EUR012/16/19|.P121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	1,182	3,075,000	2599.95	57,349		104,860		57,349		10,309			47,511			0010
.M121418 SPX ASIAN12/16/1|.M121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770XOHC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	607	1,580,000	2599.95	51,192		115,658		51,192		18,619			64,466			0010
.121418Q EEJ EUR012/16/19|.121418Q|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	3,193	415,000	129.97	9,711		26,279		9,711		4,443			16,568			0010
.121418B EEJ EUR011/21/19|.121418B|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	11/21/2019	12/01/2019	Exercise	3,126	405,000	129.54	11,948		22,698		11,948		5,968			10,751			0010
.121418O EEJ EUR012/16/19|.121418O|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	8,771	1,140,000	129.97	25,308		72,187		25,308		11,474			46,879			0010
.R121418 SPX EUR012/16/19|.R121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	2,871	7,465,000	2599.95	160,871		298,606		160,871		29,179			137,735			0010
.121418W EEJ EUR012/16/19|.121418W|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	6,424	835,000	129.97	23,213		52,874		23,213		11,163			29,661			0010
.121418F EEJ EUR011/29/19|.121418F|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	11/29/2019	12/01/2019	Exercise	1,758	230,000	130.82	6,003		11,815		6,003		3,236			5,812			0010
.Y121418 SPX EUR012/16/19|.Y121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	878	2,285,000	2599.95	71,635		139,616		71,635		13,718			67,981			0010
.121418L EEJ EUR012/16/19|.121418L|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	6,732	875,000	129.97	16,013		39,375		16,013		7,263			23,363			0010
.121418G EEJ EUR012/09/19|.121418G|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	12/09/2019	Exercise	35,588	4,645,000	130.52	124,022		233,460		124,022		54,681			109,439			0010
.121418E EEJ EUR011/29/19|.121418E|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	11/29/2019	12/01/2019	Exercise	3,936	515,000	130.82	13,184		26,455		13,184		7,056			13,271			0010
.T121418 SPX EUR012/16/19|.T121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	2,517	6,545,000	2599.95	158,062		296,494		158,062		29,267			138,432			0010
.W121418 SPX EUR012/16/19|.W121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	6,586	17,125,000	2599.95	470,081		899,080		470,081		87,480			428,999			0010
.S121418 SPX EUR012/16/19|.S121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	1,340	3,485,000	2599.95	79,284		148,115		79,284		14,427			68,832			0010
.121418J EEJ EUR012/09/19|.121418J|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	12/09/2019	Exercise	2,428	320,000	131.75994	8,128		13,043		8,128		4,734			4,915			0010
.121418I EEJ EUR012/09/19|.121418I|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	12/09/2019	Exercise	2,102	275,000	130.78104	7,838		13,272		7,838		4,354			5,434			0010
.121418D EEJ EUR011/29/19|.121418D|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	11/29/2019	12/01/2019	Exercise	1,567	205,000	130.82	4,736		10,531		4,736		2,461			5,795			0010
.121418M EEJ EUR012/16/19|.121418M|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	6,693	870,000	129.97	17,400		45,675		17,400		7,896			28,275			0010
.V121418 SPX EUR012/16/19|.V121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	7,771	20,205,000	2599.95	532,402		1,010,269		532,402		99,399			477,868			0010
.121418N EEJ EUR012/16/19|.121418N|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	10,771	1,400,000	129.97	30,520		87,500		30,520		13,829			56,980			0010
.X121418 SPX EUR012/16/19|.X121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	2,942	7,650,000	2599.95	216,878		416,168		216,878		40,740			199,291			0010

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.121418K EEJ EUR012/09/19|.121418K|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/09/2019	12/09/2019	Exercise	2,865	385,000	134.37034	7,007		7,993		7,007		4,551			986			0010
.K121418 SPX ASIAN12/16/1|.K121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	1,526	3,970,000	2599.95	111,557		238,205		111,557		37,873			126,648			0010
.L121418 SPX ASIAN12/16/1|.L121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	1,832	4,765,000	2599.95	138,662		299,724		138,662		47,829			161,063			0010
.121418P EEJ EUR012/16/19|.121418P|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	26,813	3,485,000	129.97	80,155		220,678		80,155		36,521			140,523			0010
.C121418 EEJ EUR012/16/19|.C121418|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	4,353	580,000	133.21925	11,716		22,227		11,716		6,935			10,511			0010
.Q121418 SPX EUR012/16/19|.Q121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	800	2,080,000	2599.95	42,120		77,585		42,120		7,636			35,465			0010
.121418A EEJ EUR011/21/19|.121418A|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	11/21/2019	12/01/2019	Exercise	1,312	170,000	129.54	4,488		9,528		4,488		2,162			5,040			0010
.B121418 EEJ EUR012/16/19|.B121418|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	10,565	1,400,000	132.504415	30,940		61,351		30,940		17,713			30,411			0010
.I121418 SPX ASIAN12/16/1|.I121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	1,203	3,130,000	2599.95	79,189		164,328		79,189		26,100			85,139			0010
.E121418 SPX ASIAN12/16/1|.E121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	423	1,100,000	2599.95	12,980		23,650		12,980		3,812			10,670			0010
.121418C EEJ EUR011/21/19|.121418C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	11/21/2019	12/01/2019	Exercise	1,775	230,000	129.54	6,969		12,890		6,969		3,518			5,921			0010
.121418X EEJ EUR012/16/19|.121418X|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	2,577	335,000	129.97	9,581		21,213		9,581		4,670			11,632			0010
.121418T EEJ EUR012/16/19|.121418T|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	29,891	3,885,000	129.97	97,125		246,007		97,125		45,039			148,882			0010
.121418R EEJ EUR012/16/19|.121418R|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	12/16/2019	Exercise	24,890	3,235,000	129.97	76,670		204,848		76,670		35,075			128,178			0010
.N121418 SPX ASIAN12/16/1|.N121418|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/14/2018	12/16/2019	12/16/2019	Exercise	605	1,575,000	2599.95	56,070		132,618		56,070		21,398			76,548			0010
.U121418 SPX EUR012/16/19|.U121418|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	3,430	8,920,000	2599.95	220,770		416,572		220,770		40,536			195,802			0010
.121818E SPX EUR008/14/19|.121818E|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	08/14/2019	08/14/2019	Exercise	410	1,164,384	2839.96	18,811		262		18,811		6,980			(18,548)			0010
.121818J SPX EUR010/14/19|.121818J|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	10/14/2019	10/14/2019	Exercise	800	2,200,632	2750.79	62,936		172,288		62,936		18,964			109,352			0010
.121818F SPX EUR009/16/19|.121818F|SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	09/16/2019	09/16/2019	Exercise	340	987,693	2904.98	12,801		31,613		12,801		4,567			18,812			0010
.121818Z SPX EUR012/16/19|.121818Z|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	12/16/2019	12/16/2019	Exercise	1,302	3,385,135	2599.95	100,163		214,960		100,163		11,923			114,797			0010
.121818B SPX ASIAN11/21/1|.121818B|SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	11/21/2019	12/01/2019	Exercise	494	1,309,065	2649.93	29,857		107,627		29,857		12,131			77,769			0010
.121818L SPX EUR010/21/19|.121818L|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	10/21/2019	12/01/2019	Exercise	1,292	3,560,597	2755.88	73,618		249,240		73,618		21,535			175,622			0010
.121818I SPX EUR010/14/19|.121818I|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	10/14/2019	12/01/2019	Exercise	444	1,221,351	2750.79	25,628		86,593		25,628		7,465			60,966			0010
.121818W SPX EUR011/29/19|.121818W|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/18/2018	11/29/2019	12/01/2019	Exercise	1,297	3,558,696	2743.79	75,161		228,830		75,161		19,430			153,669			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.121818M SPX EURO10/28/19|.121818M|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	10/28/2019	12/01/2019	Exercise	1,049	2,770,671	2641.25	70,556		165,406		70,556		12,575			94,851			0010
.121818H SPX EURO10/14/19|.121818H|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	10/14/2019	12/01/2019	Exercise	1,292	3,554,021	2750.79	70,401		231,720		70,401		20,501			161,319			0010
.121818K SPX EURO10/21/19|.121818K|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	10/21/2019	12/01/2019	Exercise	1,617	4,456,258	2755.88	89,598		299,468		89,598		26,218			209,870			0010
.121818G SPX EURO10/14/19|.121818G|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	10/14/2019	12/01/2019	Exercise	627	1,724,745	2750.79	31,620		100,897		31,620		9,210			69,277			0010
.121818P SPX EURO11/07/19|.121818P|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/07/2019	12/01/2019	Exercise	1,768	4,974,958	2813.89	82,919		323,862		82,919		24,852			240,943			0010
.121818S SPX EURO11/21/19|.121818S|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/21/2019	12/01/2019	Exercise	1,134	3,005,021	2649.93	73,086		171,586		73,086		12,581			98,499			0010
.121818D SPX ASIAN12/09/1|.121818D|SPX ASIAN 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	12/09/2019	12/09/2019	Exercise	636	1,674,639	2633.08	43,502		147,368		43,502		14,021			103,865			0010
.121818V SPX EURO11/29/19|.121818V|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/29/2019	12/01/2019	Exercise	1,144	3,138,896	2743.79	61,124		181,118		61,124		15,767			119,994			0010
.121818Y SPX EURO12/09/19|.121818Y|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	12/09/2019	12/09/2019	Exercise	2,708	7,130,381	2633.08	213,715		501,278		213,715		34,693			287,563			0010
.121818U SPX EURO11/21/19|.121818U|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/21/2019	12/01/2019	Exercise	1,187	3,145,467	2649.93	90,058		220,497		90,058		16,667			130,439			0010
.121818C SPX ASIAN11/29/1|.121818C|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/29/2019	12/01/2019	Exercise	725	1,989,248	2743.79	26,180		94,085		26,180		12,894			67,905			0010
.121818X SPX EURO11/29/19|.121818X|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/29/2019	12/01/2019	Exercise	968	2,655,989	2743.79	59,842		186,718		59,842		15,503			126,876			0010
.121818T SPX EURO11/21/19|.121818T|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/21/2019	12/01/2019	Exercise	1,917	5,079,916	2649.93	137,430		331,219		137,430		24,820			193,790			0010
.121818O SPX EURO11/07/19|.121818O|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/07/2019	12/01/2019	Exercise	993	2,794,193	2813.89	45,807		177,429		45,807		13,747			131,622			0010
.121818N SPX EURO10/28/19|.121818N|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	10/28/2019	12/01/2019	Exercise	2,094	5,530,778	2641.25	154,307		370,554		154,307		28,753			216,247			0010
.121818R SPX EURO11/14/19|.121818R|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/14/2019	12/01/2019	Exercise	3,333	9,004,366	2701.58	218,378		604,206		218,378		50,499			385,828			0010
.121818A SPX ASIAN11/14/1|.121818A|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/14/2019	12/01/2019	Exercise	568	1,540,000	2710.82	24,952		88,454		24,952		10,533			63,502			0010
.121818Q SPX EURO11/07/19|.121818Q|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	12/18/2018	11/07/2019	12/01/2019	Exercise	1,269	3,570,826	2813.89	62,435		249,955		62,435		18,728			187,520			0010
.122018Y SPX EURO10/14/19|.122018Y|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	12/01/2019	Exercise	1,225	3,369,993	2750.79	48,820		219,391		48,820		1,554			170,571			0010
.122018V SPX EURO06/28/19|.122018V|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/20/2018	06/28/2019	06/28/2019	Exercise	1,143	3,104,987	2716.31	39,014		204,933		39,014		(245)			165,920			0010
.122018W SPX EURO10/14/19|.122018W|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	12/01/2019	Exercise	736	2,024,994	2750.79	28,099		123,526		28,099		978			95,427			0010
.122018Z SPX EURO10/14/19|.122018Z|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/20/2018	10/14/2019	12/01/2019	Exercise	883	2,429,993	2750.79	37,217		172,771		37,217		1,011			135,555			0010
.A122018 SPX EURO10/21/19|.A122018|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/20/2018	10/21/2019	12/01/2019	Exercise	1,563	4,310,003	2755.88	62,104		280,147		62,104		2,218			218,043			0010
.122018T SPX EURO06/28/19|.122018T|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	12/20/2018	06/28/2019	06/28/2019	Exercise	484	1,314,993	2716.31	14,644		71,009		14,644		(41)			56,365			0010

SCHEDULE DB - PART A - SECTION 2

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.122018E SPX EUR004/15/19|.122018E|SPX EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	04/15/2019	04/15/2019	Exercise	290	776,574	2677.84	8,213		52,264		8,213		(416)			44,051			0010
.122018P SPX EUR006/21/19|.122018P|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	06/21/2019	06/21/2019	Exercise	1,020	2,805,003	2749.76	24,625		147,546		24,625		401			122,921			0010
.122018I SPX EUR005/07/19|.122018I|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/07/2019	05/07/2019	Exercise	935	2,500,005	2672.63	30,307		150,002		30,307		(813)			119,695			0010
.122018X SPX EUR010/14/19|.122018X|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/20/2018	10/14/2019	12/01/2019	Exercise	525	1,444,990	2750.79	20,460		90,887		20,460		679			70,427			0010
.122018R SPX EUR006/21/19|.122018R|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	06/21/2019	06/21/2019	Exercise	1,274	3,505,009	2749.76	33,549		213,811		33,549		306			180,262			0010
.122018H SPX EUR005/07/19|.122018H|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	05/07/2019	05/07/2019	Exercise	935	2,500,005	2672.63	27,202		124,999		27,202		(847)			97,797			0010
.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	04/29/2019	Exercise	1,889	5,002,166	2648.05	67,891		304,337		67,891		(2,532)			236,446			0010
.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	05/21/2019	Exercise	1,236	3,378,192	2733.01	30,469		162,358		30,469		(524)			131,889			0010
.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	04/22/2019	Exercise	1,119	2,988,055	2670.29	33,357		179,286		33,357		(1,394)			145,929			0010
.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	05/21/2019	Exercise	935	2,555,364	2733.01	22,103		122,812		22,103		(285)			100,709			0010
.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	05/28/2019	Exercise	1,589	4,276,339	2689.86	47,567		178,900		47,567		(1,261)			131,333			0010
.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	05/14/2019	Exercise	1,870	5,000,010	2672.63	57,621		262,495		57,621		(2,013)			204,873			0010
.C122018 SPX EUR010/21/19|.C122018|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/20/2018	10/21/2019	12/01/2019	Exercise	1,719	4,740,003	2755.88	71,722		332,743		71,722		2,253			261,021			0010
.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	06/21/2019	Exercise	587	1,614,989	2749.76	14,706		90,277		14,706		199			75,570			0010
.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	06/21/2019	Exercise	572	1,575,008	2749.76	15,648		102,848		15,648		95			87,200			0010
.122018U SPX EUR006/28/19|.122018U|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/20/2018	06/28/2019	06/28/2019	Exercise	1,306	3,550,000	2716.31	42,148		212,649		42,148		(191)			170,501			0010
.B122018 SPX EUR010/21/19|.B122018|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/20/2018	10/21/2019	12/01/2019	Exercise	344	950,007	2755.88	13,834		62,794		13,834		477			48,961			0010
.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	04/08/2019	Exercise	1,296	3,386,655	2613.16	50,233		203,537		50,233		(3,627)			153,304			0010
.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	04/22/2019	Exercise	532	1,420,594	2670.29	14,625		73,586		14,625		(642)			58,962			0010
.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	05/28/2019	Exercise	1,324	3,562,935	2689.86	42,943		149,055		42,943		(1,086)			106,112			0010
.E122118 SPX EUR012/23/19|.E122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E5700ZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	906	2,190,000	2416.62	26,281		46,208		26,281		(2,580)			19,927			0010
.122118Y SPX ASIAN12/23/1|.122118Y|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	1,508	3,645,000	2416.62	90,396		188,448		90,396		(24,360)			98,052			0010
.F122118 SPX EUR012/23/19|.F122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E5700ZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	1,030	2,490,000	2416.62	46,563		85,407		46,563		(5,848)			38,844			0010
.122118Z SPX ASIAN12/23/1|.122118Z|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	1,655	4,000,000	2416.62	102,800		216,004		102,800		(28,009)			113,204			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.122118A EEJ EUR012/09/19|.122118A|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/09/2019	12/09/2019	Exercise	8,581	1,120,000	130.52	20,048		56,292		20,048		5,410			36,244			0010
.H122118 SPX EUR012/23/19|.H122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	2,275	5,500,000	2416.62	118,258		219,989		118,258		(15,639)			101,731			0010
.I122118 SPX EUR012/23/19|.I122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	3,035	7,335,000	2416.62	172,374		324,193		172,374		(23,704)			151,819			0010
.A122118 SPX ASIAN12/23/1|.A122118|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	2,126	5,140,000	2416.62	142,892		305,832		142,892		(39,822)			162,940			0010
.122118B EEJ EUR012/16/19|.122118B|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/16/2019	12/16/2019	Exercise	12,310	1,600,000	129.97	30,240		101,316		30,240		7,452			71,076			0010
.C122118 SPX ASIAN12/23/1|.C122118|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	1,255	3,035,000	2416.62	98,638		222,468		98,638		(29,293)			123,830			0010
.K122118 SPX EUR012/23/19|.K122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	10,016	24,205,000	2416.62	634,127		1,210,240		634,127		(91,426)			576,113			0010
.122118T EEJ EUR012/23/19|.122118T|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	4,508	585,000	129.75475	11,700		39,998		11,700		2,320			28,298			0010
.D122118 SPX ASIAN12/23/1|.D122118|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	484	1,170,000	2416.62	40,833		94,888		40,833		(12,496)			54,055			0010
.122118V SPX ASIAN12/23/1|.122118V|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	767	1,855,000	2416.62	20,591		38,395		20,591		(4,398)			17,805			0010
.122118C EEJ EUR012/16/19|.122118C|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/16/2019	12/16/2019	Exercise	21,043	2,735,000	129.97	52,512		173,187		52,512		13,043			120,675			0010
.M122118 SPX EUR012/23/19|.M122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	7,138	17,250,000	2416.62	486,467		938,371		486,467		(72,308)			451,903			0010
.122118X SPX ASIAN12/23/1|.122118X|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	941	2,275,000	2416.62	49,368		100,325		49,368		(12,825)			50,957			0010
.122118G EEJ EUR012/23/19|.122118G|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	3,712	470,000	126.59	9,917		27,918		9,917		1,035			18,001			0010
.122118R EEJ EUR012/23/19|.122118R|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	26,085	3,350,000	128.425555	79,395		264,222		79,395		12,847			184,827			0010
.122118I EEJ EUR012/23/19|.122118I|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	4,463	565,000	126.59	12,487		36,725		12,487		1,267			24,239			0010
.122118P EEJ EUR012/23/19|.122118P|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	4,976	630,000	126.59	17,388		58,825		17,388		1,675			41,437			0010
.122118O EEJ EUR012/23/19|.122118O|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	29,544	3,740,000	126.59	100,606		349,212		100,606		9,354			248,606			0010
.P122118 SPX EUR012/23/19|.P122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	527	1,275,000	2416.62	45,263		90,778		45,263		(7,316)			45,515			0010
.0122118 SPX EUR012/23/19|.0122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	2,054	4,965,000	2416.62	163,851		323,217		163,851		(25,361)			159,367			0010
.122118L EEJ EUR012/23/19|.122118L|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	19,195	2,430,000	126.59	58,806		194,400		58,806		5,519			135,594			0010
.N122118 SPX EUR012/23/19|.N122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	734	1,775,000	2416.62	53,957		105,261		53,957		(8,247)			51,304			0010
.L122118 SPX EUR012/23/19|.L122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	6,722	16,245,000	2416.62	443,471		851,232		443,471		(64,979)			407,761			0010
.122118N EEJ EUR012/23/19|.122118N|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	2,409	305,000	126.59	7,900		28,479		7,900		728			20,579			0010

SCHEDULE DB - PART A - SECTION 2

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.122118E EEJ EUR012/23/19|.122118E|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	7,741	980,000	126.59	17,836		44,492		17,836		2,187			26,656			0010
.122118Q EEJ EUR012/23/19|.122118Q|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	21,273	2,720,000	127.8559	69,360		226,773		69,360		10,356			157,413			0010
.122118K EEJ EUR012/23/19|.122118K|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	67,461	8,540,000	126.59	200,690		640,500		200,690		18,672			439,810			0010
.J122118 SPX EUR012/23/19|.J122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	7,133	17,240,000	2416.62	425,831		803,352		425,831		(58,288)			377,521			0010
.122118U EEJ EUR012/23/19|.122118U|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	3,728	485,000	130.071225	9,264		31,948		9,264		1,888			22,685			0010
.B122118 SPX ASIAN12/23/1|.B122118|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	1,816	4,390,000	2416.62	127,310		276,139		127,310		(36,252)			148,829			0010
.122118W SPX ASIAN12/23/1|.122118W|SPX ASIAN 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/21/2018	12/23/2019	12/23/2019	Exercise	740	1,790,000	2416.62	35,084		70,167		35,084		(8,899)			35,083			0010
.122118J EEJ EUR012/23/19|.122118J|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	4,265	540,000	126.59	12,312		37,800		12,312		1,174			25,488			0010
.122118D EEJ EUR012/16/19|.122118D|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/16/2019	12/16/2019	Exercise	7,354	975,000	132.5694	13,845		42,239		13,845		4,745			28,394			0010
.122118M EEJ EUR012/23/19|.122118M|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	56,797	7,190,000	126.59	177,593		611,150		177,593		15,985			433,557			0010
.122118S EEJ EUR012/23/19|.122118S|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	12,358	1,595,000	129.058505	34,931		117,826		34,931		6,275			82,896			0010
.G122118 SPX EUR012/23/19|.G122118|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	12/21/2018	12/23/2019	12/23/2019	Exercise	1,257	3,040,000	2416.62	61,402		113,694		61,402		(8,068)			52,292			0010
.122118H EEJ EUR012/23/19|.122118H|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	13,152	1,665,000	126.59	35,964		104,063		35,964		3,592			68,099			0010
.122118F EEJ EUR012/23/19|.122118F|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	12/23/2019	Exercise	5,806	735,000	126.59	14,406		37,853		14,406		1,660			23,447			0010
.AA12141 SPX EUR012/16/19|.AA12141|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/14/2018	12/16/2019	12/16/2019	Exercise	1,442	3,750,000	2599.95	221,438		524,996		221,438		59,359			303,558			0010
.122718L MXEA EUR012/16/1|.122718L|MXEA EURO 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	12/16/2019	Exercise	1,406	2,464,352	1752.74	52,149		136,031		52,149		(4,879)			83,882			0010
.F122718 SPX EUR011/21/19|.F122718|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/07/2019	12/01/2019	Exercise	845	2,439,997	2884.43	13,205		45,984		13,205		(4,964)			32,779			0010
.H122718 SPX EUR011/29/19|.H122718|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/07/2019	12/01/2019	Exercise	955	2,755,006	2884.43	15,330		51,921		15,330		(5,789)			36,591			0010
.122718Y SPX EUR010/28/19|.122718Y|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/08/2019	07/08/2019	Exercise	427	1,190,010	2784.17	7,954		81,971		7,954		(3,056)			74,016			0010
.D122718 SPX EUR011/14/19|.D122718|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/29/2019	07/29/2019	Exercise	1,450	4,065,003	2802.6	25,774		252,028		25,774		(9,212)			226,254			0010
.122718H MXEA EUR011/29/1|.122718H|MXEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	12/01/2019	Exercise	1,698	3,057,487	1800.64	50,023		164,791		50,023		(6,878)			114,768			0010
.B122718 SPX EUR011/07/19|.B122718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/22/2019	07/22/2019	Exercise	1,229	3,450,003	2806.98	18,535		180,785		18,535		(6,757)			162,251			0010
.122718F MXEA EUR011/21/1|.122718F|MXEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/21/2019	12/01/2019	Exercise	1,676	3,011,085	1796.59	49,978		164,399		49,978		(7,425)			114,421			0010
.122718W SPX EUR010/07/19|.122718W|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/08/2019	07/08/2019	Exercise	1,253	3,490,013	2784.17	21,598		210,792		21,598		(7,932)			189,194			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.122718J MXEA EUR012/09/1|.122718J|MXEA EURO 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/09/2019	12/09/2019	Exercise	1,707	3,018,795	1768.48	57,628		160,595		57,628		(6,262)			102,966			0010
.K122718 SPX EUR012/09/19|.K122718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/28/2019	12/01/2019	Exercise	2,421	6,394,995	2641.25	116,871		415,672		116,871		(25,264)			298,800			0010
.122718U SPX EUR010/07/19|.122718U|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	06/14/2019	Exercise	436	1,215,002	2782.49	6,821		45,627		6,821		(2,702)			38,806			0010
.122718T SPX EUR010/07/19|.122718T|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	06/14/2019	Exercise	1,243	3,459,998	2782.49	18,802		129,932		18,802		(7,267)			111,131			0010
.122718D MXEA ASIAN12/23/1|.122718D|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/23/2019	12/23/2019	Exercise	1,386	2,364,530	1706.01	50,838		142,813		50,838		(12,393)			91,975			0010
.122718O SPX EUR007/15/19|.122718O|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/07/2019	06/07/2019	Exercise	776	2,150,001	2770.37	12,083		79,912		12,083		(4,428)			67,829			0010
.122718S SPX EUR007/29/19|.122718S|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	06/14/2019	Exercise	310	864,993	2782.49	4,557		32,483		4,557		(1,735)			27,925			0010
.122718C MXEA ASIAN12/16/1|.122718C|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	12/16/2019	Exercise	1,192	2,089,266	1752.74	31,552		120,762		31,552		(8,364)			89,209			0010
.A122718 SPX EUR011/07/19|.A122718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/15/2019	07/15/2019	Exercise	528	1,480,006	2798.43	8,435		84,508		8,435		(3,172)			76,073			0010
.122718Q SPX EUR007/29/19|.122718Q|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/07/2019	06/07/2019	Exercise	707	1,960,009	2770.37	11,567		72,850		11,567		(4,342)			61,283			0010
.122718B MXEA ASIAN12/09/1|.122718B|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/09/2019	12/09/2019	Exercise	1,421	2,513,010	1768.48	32,655		151,535		32,655		(10,082)			118,881			0010
.122718N SPX EUR007/15/19|.122718N|SPX EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/07/2019	06/07/2019	Exercise	911	2,524,998	2770.37	13,899		93,850		13,899		(5,010)			79,951			0010
.M122718 SPX EUR012/16/19|.M122718|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/07/2019	12/01/2019	Exercise	639	1,799,989	2813.89	16,261		118,980		16,261		(4,968)			102,720			0010
.122718M SPX EUR007/08/19|.122718M|SPX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	04/08/2019	04/08/2019	Exercise	364	951,190	2613.16	9,140		44,230		9,140		(3,805)			35,090			0010
.122718A MXEA ASIAN11/29/1|.122718A|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	12/01/2019	Exercise	943	1,698,004	1800.64	14,494		69,747		14,494		(5,112)			55,254			0010
.122718X SPX EUR010/28/19|.122718X|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/08/2019	07/08/2019	Exercise	736	2,050,012	2784.17	13,195		133,662		13,195		(4,964)			120,468			0010
.J122718 SPX EUR012/09/19|.J122718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/28/2019	12/01/2019	Exercise	484	1,280,003	2641.25	22,729		79,870		22,729		(4,914)			57,142			0010
.122718V SPX EUR010/07/19|.122718V|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/08/2019	07/08/2019	Exercise	836	2,329,988	2784.17	13,992		133,046		13,992		(5,043)			119,053			0010
.I122718 SPX EUR011/29/19|.I122718|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/07/2019	12/01/2019	Exercise	603	1,740,004	2884.43	10,056		32,792		10,056		(3,845)			22,736			0010
.E122718 SPX EUR011/14/19|.E122718|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/29/2019	07/29/2019	Exercise	483	1,355,001	2802.6	8,804		88,076		8,804		(3,198)			79,271			0010
.122718I MXEA EUR012/09/1|.122718I|MXEA EURO 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/09/2019	12/09/2019	Exercise	767	1,356,424	1768.48	22,182		58,737		22,182		(1,937)			36,555			0010
.122718Z SPX EUR010/28/19|.122718Z|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/15/2019	07/15/2019	Exercise	1,222	3,419,989	2798.43	18,588		179,552		18,588		(6,813)			160,964			0010
.122718P SPX EUR007/22/19|.122718P|SPX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/07/2019	06/07/2019	Exercise	794	2,200,006	2770.37	12,555		81,771		12,555		(4,631)			69,216			0010
.G122718 SPX EUR011/21/19|.G122718|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/07/2019	12/01/2019	Exercise	755	2,179,995	2884.43	11,926		41,084		11,926		(4,489)			29,158			0010

SCHEDULE DB - PART A - SECTION 2

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.L122718 SPX EUR012/16/19|.L122718|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	10/28/2019	12/01/2019	Exercise	834	2,204,995	2641.25	41,224		148,174		41,224		(8,936)			106,950			0010
.122718E MXEA EUR011/21/1|.122718E|MXEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/21/2019	12/01/2019	Exercise	821	1,475,000	1796.59	20,188		61,657		20,188		(2,377)			41,469			0010
.122718K MXEA EUR012/16/1|.122718K|MXEA EURO 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	12/16/2019	Exercise	1,530	2,681,692	1752.74	50,628		127,388		50,628		(4,033)			76,760			0010
.C122718 SPX EUR011/14/19|.C122718|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	07/29/2019	07/29/2019	Exercise	1,184	3,319,988	2802.6	20,494		195,875		20,494		(7,205)			175,382			0010
.122718G MXEA EUR011/29/1|.122718G|MXEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	12/01/2019	Exercise	845	1,521,541	1800.64	21,311		66,037		21,311		(2,427)			44,726			0010
.122718R SPX EUR007/29/19|.122718R|SPX EURO 07/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/27/2018	06/14/2019	06/14/2019	Exercise	1,658	4,615,010	2782.49	23,171		173,306		23,171		(8,631)			150,136			0010
.P122818 SPX EUR012/30/19|.P122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	5,807	14,435,000	2485.74	441,711		866,074		441,711		(19,397)			424,363			0010
.122818B EEJ EUR012/23/19|.122818B|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	12/23/2019	Exercise	26,028	3,295,000	126.59	93,578		307,662		93,578		13,183			214,084			0010
.Q122818 SPX EUR012/30/19|.Q122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	2,856	7,100,000	2485.74	198,800		384,114		198,800		(8,230)			185,314			0010
.Q122818 SPX EUR012/30/19|.Q122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	2,142	5,325,000	2485.74	174,660		347,189		174,660		(7,840)			172,529			0010
.122818A EEJ EUR012/23/19|.122818A|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	12/23/2019	Exercise	6,161	780,000	126.59	19,500		60,216		19,500		2,658			40,716			0010
.C122818 SPX ASIAN12/30/1|.C122818|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	1,749	4,349,995	2485.74	123,758		260,992		123,758		(7,964)			137,235			0010
.F122818 SPX ASIAN12/30/1|.F122818|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	559	1,390,001	2485.74	49,832		115,372		49,832		(2,992)			65,541			0010
.M122818 SPX EUR012/30/19|.M122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	6,064	15,075,000	2485.74	393,458		753,768		393,458		(16,112)			360,311			0010
.E122818 SPX ASIAN12/30/1|.E122818|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	1,094	2,719,996	2485.74	88,264		195,300		88,264		(5,472)			107,036			0010
.B122818 SPX ASIAN12/30/1|.B122818|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	577	1,434,993	2485.74	37,812		78,205		37,812		(2,454)			40,393			0010
.122818C EEJ EUR012/23/19|.122818C|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	12/23/2019	Exercise	7,346	930,000	126.59	27,156		86,836		27,156		3,897			59,680			0010
.D122818 SPX ASIAN12/30/1|.D122818|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	1,214	3,020,000	2485.74	88,939		189,954		88,939		(5,742)			101,015			0010
.K122818 SPX EUR012/30/19|.K122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	4,795	11,920,000	2485.74	284,888		537,607		284,888		(10,061)			252,719			0010
.122818G EEJ EUR012/30/19|.122818G|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	2,556	325,000	127.12	5,850		14,495		5,850		1,038			8,645			0010
.L122818 SPX EUR012/30/19|.L122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19QL770XOHC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	1,466	3,645,000	2485.74	90,032		171,315		90,032		(3,607)			81,284			0010
.122818D EEJ EUR011/29/19|.122818D|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	11/29/2019	12/01/2019	Exercise	1,690	225,000	133.10935	2,745		7,620		2,745		950			4,875			0010
.122818Q EEJ EUR012/30/19|.122818Q|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	2,831	360,000	127.12	9,864		32,936		9,864		1,536			23,072			0010
.122818E EEJ EUR012/23/19|.122818E|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	12/23/2019	Exercise	2,365	300,000	126.84318	9,180		27,412		9,180		1,612			18,232			0010

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.N122818 SPX EUR012/30/19|.N122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	5,513	13,705,000	2485.74	372,776		718,127		372,776		(15,585)			345,351			0010
.122818O EEJ EUR012/30/19|.122818O|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	21,947	2,790,000	127.12	70,308		251,100		70,308		10,588			180,792			0010
.122818V EEJ EUR012/30/19|.122818V|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	6,478	840,000	129.6624	18,144		60,050		18,144		4,388			41,906			0010
.122818M EEJ EUR012/30/19|.122818M|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	45,586	5,795,000	127.12	139,660		463,600		139,660		21,072			323,941			0010
.G122818 SPX EUR012/30/19|.G122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	424	1,055,000	2485.74	14,137		25,215		14,137		(254)			11,078			0010
.122818L EEJ EUR012/30/19|.122818L|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	31,780	4,040,000	127.12	94,940		303,000		94,940		14,536			208,060			0010
.122818W SPX ASIAN12/30/1|.122818W|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	382	950,000	2485.74	10,688		18,998		10,688		(214)			8,311			0010
.122818Y SPX ASIAN12/30/1|.122818Y|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	663	1,650,009	2485.74	35,393		69,632		35,393		(1,984)			34,239			0010
.122818Z SPX ASIAN12/30/1|.122818Z|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	999	2,484,994	2485.74	61,007		124,003		61,007		(3,849)			62,996			0010
.A122818 SPX ASIAN12/30/1|.A122818|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	1,261	3,134,990	2485.74	80,413		164,585		80,413		(4,910)			84,173			0010
.122818K EEJ EUR012/30/19|.122818K|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	5,270	670,000	127.12	14,740		43,550		14,740		2,299			28,810			0010
.122818S EEJ EUR012/30/19|.122818S|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	4,113	530,000	128.83612	12,773		41,334		12,773		2,859			28,561			0010
.122818T EEJ EUR012/30/19|.122818T|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	6,665	860,000	129.0268	20,210		65,780		20,210		4,603			45,570			0010
.I122818 SPX EUR012/30/19|.I122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	2,047	5,090,000	2485.74	108,926		203,601		108,926		(3,907)			94,675			0010
.122818I EEJ EUR012/30/19|.122818I|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	2,556	325,000	127.12	6,728		18,688		6,728		1,084			11,960			0010
.122818R EEJ EUR012/30/19|.122818R|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	21,263	2,730,000	128.3912	69,342		222,463		69,342		14,596			153,121			0010
.122818U EEJ EUR012/30/19|.122818U|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	3,707	480,000	129.47172	10,656		35,034		10,656		2,547			24,378			0010
.122818X SPX ASIAN12/30/1|.122818X|SPX ASIAN 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/28/2018	12/30/2019	12/30/2019	Exercise	414	1,029,991	2485.74	18,077		34,301		18,077		(891)			16,224			0010
.122818F EEJ EUR012/23/19|.122818F|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/23/2019	12/23/2019	Exercise	3,313	430,000	129.75475	9,116		29,400		9,116		2,222			20,284			0010
.J122818 SPX EUR012/30/19|.J122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	824	2,050,000	2485.74	46,330		87,122		46,330		(1,714)			40,792			0010
.122818N EEJ EUR012/30/19|.122818N|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	30,797	3,915,000	127.12	96,701		332,775		96,701		14,631			236,075			0010
.122818H EEJ EUR012/30/19|.122818H|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	2,713	345,000	127.12	6,659		17,250		6,659		1,154			10,592			0010
.H122818 SPX EUR012/30/19|.H122818|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	12/28/2018	12/30/2019	12/30/2019	Exercise	1,472	3,660,000	2485.74	70,638		130,293		70,638		(2,205)			59,655			0010
.122818J EEJ EUR012/30/19|.122818J|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	8,574	1,090,000	127.12	23,544		68,125		23,544		3,720			44,581			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.122818P EEJ EUR012/30/19|.122818P|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2018	12/30/2019	12/30/2019	Exercise	16,087	2,045,000	127.12	55,011		187,094		55,011		8,580			132,083			0010
.123118A EEJ EUR012/30/19|.123118A|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/31/2018	12/30/2019	12/30/2019	Exercise	21,633	2,750,000	127.12	72,325		251,593		72,325		9,888			179,268			0010
.0122718 SPX EUR011/14/19|.0122718|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/14/2019	12/01/2019	Exercise	590	1,595,013	2701.58	22,541		96,182		22,541		(5,002)			73,641			0010
.U122718 SPX EUR011/29/19|.U122718|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	12/01/2019	Exercise	708	1,944,990	2743.79	25,463		131,481		25,463		(6,117)			106,019			0010
.V122718 SPX EUR012/09/19|.V122718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/09/2019	12/09/2019	Exercise	1,859	4,895,001	2633.08	95,945		319,643		95,945		(20,620)			223,698			0010
.S122718 SPX EUR011/21/19|.S122718|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/21/2019	12/01/2019	Exercise	843	2,235,004	2649.93	42,812		156,901		42,812		(9,389)			114,089			0010
.N122718 SPX EUR011/07/19|.N122718|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/07/2019	12/01/2019	Exercise	945	2,659,998	2813.89	24,918		187,266		24,918		(7,747)			162,348			0010
.Q122718 SPX EUR011/14/19|.Q122718|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/14/2019	12/01/2019	Exercise	640	1,730,011	2701.58	26,447		117,469		26,447		(6,077)			91,022			0010
.Y122718 SPX EUR012/16/19|.Y122718|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	12/16/2019	Exercise	740	1,925,003	2599.95	43,306		130,903		43,306		(9,412)			87,597			0010
.R122718 SPX EUR011/21/19|.R122718|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/21/2019	12/01/2019	Exercise	1,798	4,764,998	2649.93	86,851		311,154		86,851		(18,891)			224,302			0010
.X122718 SPX EUR012/16/19|.X122718|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/16/2019	12/16/2019	Exercise	1,346	3,500,001	2599.95	76,167		227,504		76,167		(16,622)			151,338			0010
.W122718 SPX EUR012/09/19|.W122718|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	12/09/2019	12/09/2019	Exercise	799	2,104,989	2633.08	43,338		147,353		43,338		(9,352)			104,015			0010
.P122718 SPX EUR011/14/19|.P122718|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/14/2019	12/01/2019	Exercise	1,208	3,264,995	2701.58	48,451		211,895		48,451		(10,999)			163,444			0010
.T122718 SPX EUR011/29/19|.T122718|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/27/2018	11/29/2019	12/01/2019	Exercise	1,461	4,009,994	2743.79	51,196		260,655		51,196		(12,099)			209,459			0010
.010719F EEJ EUR012/30/19|.010719F|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/30/2019	12/30/2019	Exercise	11,327	1,440,000	127.12		38,592	131,743		38,592					93,151			0010
.010719H EEJ EUR012/30/19|.010719H|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/30/2019	12/30/2019	Exercise	3,053	395,000	129.3446		8,611	29,225		8,611					20,614			0010
.010719D EEJ EUR012/30/19|.010719D|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/30/2019	12/30/2019	Exercise	10,187	1,295,000	127.12		30,692	104,766		30,692					74,074			0010
.010719B EEJ EUR012/16/19|.010719B|EEJ EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/16/2019	12/16/2019	Exercise	5,001	650,000	129.97		11,635	41,160		11,635					29,525			0010
.010719A EEJ EUR012/09/19|.010719A|EEJ EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/09/2019	12/09/2019	Exercise	3,984	520,000	130.52		8,424	26,135		8,424					17,711			0010
.010719C EEJ EUR012/23/19|.010719C|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/23/2019	12/23/2019	Exercise	3,159	400,000	126.59		11,040	37,349		11,040					26,309			0010
.010719I EEJ EUR012/30/19|.010719I|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/30/2019	12/30/2019	Exercise	3,138	410,000	130.6158		7,544	26,235		7,544					18,691			0010
.010719E EEJ EUR012/30/19|.010719E|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/30/2019	12/30/2019	Exercise	10,777	1,370,000	127.12		35,894	125,339		35,894					89,445			0010
.010719G EEJ EUR012/30/19|.010719G|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2019	12/30/2019	12/30/2019	Exercise	1,570	200,000	127.37424		5,600	17,898		5,600					12,298			0010
.011419A EEJ EUR012/23/19|.011419A|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	12/23/2019	12/23/2019	Exercise	3,949	500,000	126.59		13,300	46,686		13,300					33,386			0010

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.011419B EEJ EUR012/30/19|.011419B|EEJ EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2019	12/30/2019	12/30/2019	Exercise	4,916	625,000	127.12		15,125	57,180		15,125					42,055			0010
.012319A MXEA ASIAN12/30/1|.012319A|MXEA ASIAN 12/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	12/30/2019	12/30/2019	Exercise	1,087	1,861,292	1712.32		68,079	109,178		68,079					41,099			0010
.012319H MXEA EUR012/30/1|.012319H|MXEA EURO 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	12/30/2019	12/30/2019	Exercise	1,217	2,083,893	1712.32		71,377	119,412		71,377					48,035			0010
.012319G MXEA EUR012/30/1|.012319G|MXEA EURO 12/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	12/30/2019	12/30/2019	Exercise	1,265	2,166,085	1712.32		63,541	103,540		63,541					39,999			0010
.012319E MXEA EUR012/23/1|.012319E|MXEA EURO 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	12/23/2019	12/23/2019	Exercise	1,551	2,646,022	1706.01		79,365	127,275		79,365					47,910			0010
.012319F MXEA EUR012/23/1|.012319F|MXEA EURO 12/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/23/2019	12/23/2019	12/23/2019	Exercise	2,044	3,487,084	1706.01		120,100	197,021		120,105					76,916			0010
.012419E SPX EUR012/30/19|.012419E|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	12/30/2019	12/30/2019	Exercise	1,908	4,742,792	2485.74		216,558	333,423		216,558					116,865			0010
.012419D SPX EUR012/23/19|.012419D|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	12/23/2019	12/23/2019	Exercise	2,917	7,049,281	2416.62		354,474	508,958		354,474					154,484			0010
.012419A SPX ASIAN12/16/1|.012419A|SPX ASIAN 12/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	12/16/2019	12/16/2019	Exercise	648	1,687,366	2601.53		66,140	164,375		66,140					98,235			0010
.012419B SPX EUR012/09/19|.012419B|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	12/09/2019	12/09/2019	Exercise	340	895,247	2633.08		38,682	79,767		38,682					41,086			0010
.012419C SPX EUR012/16/19|.012419C|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2019	12/16/2019	12/16/2019	Exercise	1,346	3,499,533	2599.95		153,067	286,967		153,067					133,900			0010
.021419U EEJ EQFWD09/16/1|.021419U|EEJ EQFWD 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	09/16/2019	09/16/2019	Exercise	7,864	1,000,000	127.16		10,000	69,361		10,000					59,361			0010
.022819Y EEJ EQFWD12/09/1|.022819Y|EEJ EQFWD 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	12/09/2019	12/09/2019	Exercise	5,909	750,000	126.91		7,500	59,899		7,500					52,399			0010
.022819W EEJ EQFWD06/07/1|.022819W|EEJ EQFWD 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2019	06/07/2019	06/07/2019	Exercise	5,896	750,000	127.2		7,500	30,450		7,500					22,950			0010
.032119F SPG ASIAN09/21/1|.032119F|SPG ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	09/23/2019	09/23/2019	Expiration	3,891	1,105,458	284.07		409			409					(409)			0010
.032119I SPG ASIAN12/07/1|.032119I|SPG ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	12/09/2019	12/09/2019	Expiration	4,783	1,109,197	231.9		22,578			22,578					(22,578)			0010
.032119H SPG ASIAN11/14/1|.032119H|SPG ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	11/14/2019	12/01/2019	Expiration	5,082	1,245,429	245.02		15,740			15,740					(15,740)			0010
.032119M SPG EUR005/28/19|.032119M|SPG EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	03/21/2019	05/28/2019	05/28/2019	Expiration	4,453	1,166,152	261.88		6,145			6,145					(6,145)			0010
.032119Z EEJ EUR012/23/19|.032119Z|EEJ EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	12/23/2019	12/23/2019	Exercise	3,554	450,000	126.59		14,580	42,018		14,580					27,438			0010
.032119Y EEJ EUR011/07/19|.032119Y|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2019	11/07/2019	12/01/2019	Exercise	3,420	450,000	131.55		7,065	13,922		7,065					6,857			0010
.032119E SPG ASIAN08/28/1|.032119E|SPG ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	08/28/2019	08/28/2019	Expiration	6,045	1,683,688	278.5		899			899					(899)			0010
.032119G SPG ASIAN10/14/1|.032119G|SPG ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	10/14/2019	12/01/2019	Expiration	4,194	1,244,507	296.73		371			371					(371)			0010
.032119U SPG EUR012/16/19|.032119U|SPG EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	12/16/2019	12/16/2019	Exercise	6,075	1,361,043	224.04		27,763	41,553		27,763					13,790			0010
.032119S SPG EUR010/21/19|.032119S|SPG EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	10/21/2019	12/01/2019	Expiration	5,682	1,499,537	263.91		13,637			13,637					(13,637)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.032119Q SPG EUR008/28/19|.032119Q|SPG EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	08/28/2019	08/28/2019	Expiration	6,774	1,740,241	256.9		18,967			18,967					(18,967)			0010
.032119T SPG EUR011/14/19|.032119T|SPG EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	11/14/2019	12/01/2019	Expiration	5,300	1,265,905	238.85		23,320			23,320					(23,320)			0010
.032119J SPG ASIAN12/28/1|.032119J|SPG ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	12/30/2019	12/30/2019	Exercise	5,316	1,078,594	202.88		32,957	35,639		32,957					2,683			0010
.032119D SPG ASIAN08/07/1|.032119D|SPG ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	08/07/2019	08/07/2019	Expiration	4,304	1,228,971	285.53		330			330					(330)			0010
.032119B SPG ASIAN06/21/1|.032119B|SPG ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELI146	03/21/2019	06/21/2019	06/21/2019	Expiration	5,714	1,573,156	275.27		183			183					(183)			0010
.032119N SPG EUR006/21/19|.032119N|SPG EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELI146	03/21/2019	06/21/2019	06/21/2019	Expiration	4,725	1,194,433	252.79		12,710			12,710					(12,710)			0010
.032119O SPG EUR007/15/19|.032119O|SPG EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern 1V8Y6QCX6YMJ2OELI146	03/21/2019	07/15/2019	07/15/2019	Expiration	4,630	1,156,296	249.74		15,048			15,048					(15,048)			0010
.032119P SPG EUR008/07/19|.032119P|SPG EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	08/07/2019	08/07/2019	Expiration	6,039	1,561,927	258.64		14,735			14,735					(14,735)			0010
.032119A SPG ASIAN05/28/1|.032119A|SPG ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELI146	03/21/2019	05/28/2019	05/28/2019	Expiration	3,949	1,228,982	311.16		12			12					(12)			0010
.032119R SPG EUR009/23/19|.032119R|SPG EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/21/2019	09/23/2019	09/23/2019	Expiration	4,159	1,092,736	262.74		9,774			9,774					(9,774)			0010
.032119C SPG ASIAN07/15/1|.032119C|SPG ASIAN 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern 1V8Y6QCX6YMJ2OELI146	03/21/2019	07/15/2019	07/15/2019	Expiration	4,284	1,146,765	267.63		1,290			1,290					(1,290)			0010
.040819S EEJ EQFWD09/16/1|.040819S|EEJ EQFWD 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	09/16/2019	09/16/2019	Exercise	7,750	1,000,000	129.03		10,000	53,927		10,000					43,927			0010
.040819U EEJ EQFWD12/09/1|.040819U|EEJ EQFWD 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	12/09/2019	12/09/2019	Exercise	7,757	1,000,000	128.91		10,000	63,211		10,000					53,211			0010
.072319Y SPX EUR011/14/19|.072319Y|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/14/2019	12/01/2019	Exercise	1,481	4,001,040	2701.58		222,639	260,064		222,639					37,425			0010
.K072319 SPX EUR012/30/19|.K072319|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/30/2019	12/30/2019	Exercise	1,609	3,999,556	2485.74		238,615	259,966		238,615					21,351			0010
.072319W SPX EUR011/07/19|.072319W|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/07/2019	12/01/2019	Exercise	1,422	4,001,352	2813.89		212,404	280,091		212,404					67,687			0010
.072319U SPX EUR010/28/19|.072319U|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	10/28/2019	12/01/2019	Exercise	1,514	3,998,853	2641.25		235,094	259,924		235,094					24,830			0010
.072319S SPX EUR010/21/19|.072319S|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	10/21/2019	12/01/2019	Exercise	1,451	3,998,782	2755.88		232,900	279,912		232,900					47,012			0010
.072319R SPX EUR010/21/19|.072319R|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	10/21/2019	12/01/2019	Exercise	1,451	3,998,782	2755.88		171,740	199,933		171,740					28,193			0010
.D072319 SPX EUR012/09/19|.D072319|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/09/2019	12/09/2019	Exercise	1,519	3,999,649	2633.08		177,860	199,976		177,860					22,117			0010
.F072319 SPX EUR012/16/19|.F072319|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/16/2019	12/16/2019	Exercise	1,538	3,998,723	2599.95		179,500	199,940		179,500					20,440			0010
.E072319 SPX EUR012/09/19|.E072319|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/09/2019	12/09/2019	Exercise	1,519	3,999,649	2633.08		244,681	279,982		244,681					35,302			0010
.072319T SPX EUR010/28/19|.072319T|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	10/28/2019	12/01/2019	Exercise	1,514	3,998,853	2641.25		182,861	199,939		182,861					17,078			0010
.072319Q SPX EUR010/14/19|.072319Q|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	10/14/2019	12/01/2019	Exercise	1,454	3,999,649	2750.79		221,066	259,975		221,066					38,909			0010

SCHEDULE DB - PART A - SECTION 2

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.072319Z SPX EUR011/21/19|.072319Z|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/21/2019	12/01/2019	Exercise	1,509	3,998,744	2649.93		177,926	199,943		177,926					22,016			0010
.B072319 SPX EUR011/29/19|.B072319|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/29/2019	12/01/2019	Exercise	1,458	4,000,446	2743.79		166,693	200,023		166,693					33,330			0010
.H072319 SPX EUR012/23/19|.H072319|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/23/2019	12/23/2019	Exercise	1,655	3,999,506	2416.62		188,471	199,974		188,471					11,502			0010
.072319V SPX EUR011/07/19|.072319V|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/07/2019	12/01/2019	Exercise	1,422	4,001,352	2813.89		158,880	200,061		158,880					41,181			0010
.A072319 SPX EUR011/21/19|.A072319|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/21/2019	12/01/2019	Exercise	1,509	3,998,744	2649.93		244,881	279,920		244,881					35,039			0010
.I072319 SPX EUR012/23/19|.I072319|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/23/2019	12/23/2019	Exercise	1,655	3,999,506	2416.62		243,583	259,967		243,583					16,385			0010
.J072319 SPX EUR012/30/19|.J072319|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/30/2019	12/30/2019	Exercise	1,609	3,999,556	2485.74		184,987	199,983		184,987					14,996			0010
.072319X SPX EUR011/14/19|.072319X|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/14/2019	12/01/2019	Exercise	1,481	4,001,040	2701.58		174,121	200,053		174,121					25,932			0010
.C072319 SPX EUR011/29/19|.C072319|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	11/29/2019	12/01/2019	Exercise	1,458	4,000,446	2743.79		212,197	260,034		212,197					47,837			0010
.G072319 SPX EUR012/16/19|.G072319|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	12/16/2019	12/16/2019	Exercise	1,538	3,998,723	2599.95		230,654	259,922		230,654					29,268			0010
.072319P SPX EUR010/14/19|.072319P|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/23/2019	10/14/2019	12/01/2019	Exercise	1,454	3,999,649	2750.79		173,927	199,983		173,927					26,056			0010
.091319A RECEIVER09/27/19|.091319A|REC EIVER SPTN 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2019	09/27/2019	09/27/2019	Exercise	25,550,000	25,550,000	1.0		52,378	102,500		52,378					50,123			0010
.091319B RECEIVER09/27/19|.091319B|REC EIVER SPTN 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2019	09/27/2019	09/27/2019	Exercise	10,950,000	10,950,000	1.0		22,448	44,000		22,448					21,553			0010
.100219E RECEIVER10/31/19|.100219E|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/02/2019	10/31/2019	10/31/2019	Expiration	16,700,000	16,700,000	1.0		64,000			64,000					(64,000)			0010
.100219F RECEIVER10/31/19|.100219F|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/02/2019	10/31/2019	10/31/2019	Expiration	16,700,000	16,700,000	1.0		86,000			86,000					(86,000)			0010
.102519B RECEIVER11/07/19|.102519B|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/07/2019	11/07/2019	Expiration	12,500,000	12,500,000	1.0		18,000			18,000					(18,000)			0010
.102519A RECEIVER11/07/19|.102519A|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/07/2019	11/07/2019	Expiration	12,500,000	12,500,000	1.0		12,000			12,000					(12,000)			0010
.102519F RECEIVER11/21/19|.102519F|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/21/2019	11/21/2019	Expiration	12,500,000	12,500,000	1.0		35,000			35,000					(35,000)			0010
.102519D RECEIVER11/14/19|.102519D|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/14/2019	11/14/2019	Expiration	12,500,000	12,500,000	1.0		25,000			25,000					(25,000)			0010
.102519G RECEIVER11/27/19|.102519G|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/27/2019	11/27/2019	Expiration	12,500,000	12,500,000	1.0		29,000			29,000					(29,000)			0010
.102519C RECEIVER11/14/19|.102519C|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/14/2019	11/14/2019	Expiration	12,500,000	12,500,000	1.0		19,000			19,000					(19,000)			0010
.102519E RECEIVER11/21/19|.102519E|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/21/2019	11/21/2019	Expiration	12,500,000	12,500,000	1.0		24,000			24,000					(24,000)			0010
.102519H RECEIVER11/27/19|.102519H|REC EIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	10/25/2019	11/27/2019	11/27/2019	Expiration	12,500,000	12,500,000	1.0		40,500			40,500					(40,500)			0010
.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	02/01/2019	Other			2632.1925	836,350	(836,350)					(286,894)						0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.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	02/01/2019	Other			2694.86375	63,840	(63,840)					(23,358)						0010
.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	02/01/2019	Other			2757.535	43,020	(43,020)					(14,859)						0010
.D12218 SPX EUR001/22/19|.D12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	760	2,153,256	2832.97	42,419				42,419		42,308			(42,419)			0010
.022218F MXEA EUR001/22/1|.022218F|MXEA EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/22/2019	01/22/2019	Expiration	900	1,944,396	2160.44	36,108				36,108		36,108			(36,108)			0010
.032118W EEJ EUR003/21/19|.032118W|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	19,929	2,780,000	139.49375	69,778				69,778		69,739			(69,778)			0010
.021418R EEJ EUR002/14/19|.021418R|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	27,330	3,750,000	137.21	95,250				95,250		95,234			(95,250)			0010
.032218I MXEA EUR002/28/1|.032218I|MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	02/28/2019	02/28/2019	Expiration	1,002	2,055,833	2051.73	44,128				44,128		44,082			(44,128)			0010
.011618L EEJ EUR001/14/19|.011618L|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	2,412	340,000	140.92	6,698				6,698		6,698			(6,698)			0010
.021418S EEJ EUR002/14/19|.021418S|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	10,203	1,400,000	137.21	36,540				36,540		36,534			(36,540)			0010
.012918N EEJ EUR001/28/19|.012918N|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	15,737	2,250,000	142.97	56,250				56,250		56,250			(56,250)			0010
.032118V EEJ EUR003/21/19|.032118V|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	14,689	2,045,000	139.21875	52,966				52,966		52,930			(52,966)			0010
.040918H EEJ EUR003/28/19|.040918H|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	7,168	970,000	135.31	19,594				19,594		19,258			(19,594)			0010
.031418C EEJ EUR002/28/19|.031418C|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	02/28/2019	02/28/2019	Expiration	2,740	375,000	136.83	11,363				11,363		11,353			(11,363)			0010
.021418Y EEJ EUR002/14/19|.021418Y|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	1,102	155,000	140.64025	3,302				3,302		3,301			(3,302)			0010
.022118 SPX EUR002/21/19|.022118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	1,970	5,322,863	2701.33	140,524		144,927		140,524		121,053			4,404			0010
.031418N EEJ EUR003/07/19|.031418N|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	1,509	210,000	139.14882	5,733				5,733		5,732			(5,733)			0010
.C12218 SPX EUR001/22/19|.C12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	616	1,746,979	2832.97	30,747				30,747		30,661			(30,747)			0010
.R031418 SPX EUR003/14/19|.R031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	2,645	7,272,754	2749.48	168,728		156,063		168,728		147,678			(12,665)			0010
.020718R EEJ EUR002/07/19|.020718R|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	30,049	4,100,000	136.44	110,290				110,290		110,276			(110,290)			0010
.012918H EEJ EUR001/22/19|.012918H|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	1,457	207,500	142.4	5,810				5,810		5,810			(5,810)			0010
.012918M EEJ EUR001/28/19|.012918M|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	13,254	1,895,000	142.97	44,343				44,343		44,343			(44,343)			0010
.032818X EEJ EUR003/28/19|.032818X|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	38,578	5,220,000	135.31	145,638				145,638		143,818			(145,638)			0010
.030718J EEJ EUR002/28/19|.030718J|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	8,441	1,155,000	136.83	33,957				33,957		33,928			(33,957)			0010
.E12218 SPX EUR001/22/19|.E12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	1,979	5,608,147	2832.97	117,210				117,210		116,913			(117,210)			0010

SCHEDULE DB - PART A - SECTION 2

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.032118X EEJ EUR003/21/19|.032118X|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	10,740	1,510,000	140.59375	33,371				33,371		33,362			(33,371)			0010
.041618C EEJ EUR003/28/19|.041618C|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	03/28/2019	03/28/2019	Expiration	3,473	470,000	135.31	12,549				12,549		12,385			(12,549)			0010
.012218R EEJ EUR001/22/19|.012218R|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	20,858	3,000,000	143.824	82,500				82,500		82,500			(82,500)			0010
.012218E EEJ EUR001/14/19|.012218E|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	4,896	690,000	140.92	15,318				15,318		15,318			(15,318)			0010
.C032818 EEJ EUR003/28/19|.C032818|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	15,501	2,150,000	138.69275	44,935				44,935		44,849			(44,935)			0010
.012218F EEJ EUR001/14/19|.012218F|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	745	105,000	140.92	2,552				2,552		2,551			(2,552)			0010
.032218H MXEA EUR002/28/1|.032218H|MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	02/28/2019	02/28/2019	Expiration	447	917,123	2051.73	16,713				16,713		16,694			(16,713)			0010
.031418B EEJ EUR002/28/19|.031418B|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	02/28/2019	02/28/2019	Expiration	3,288	450,000	136.83	12,600				12,600		12,589			(12,600)			0010
.N22118 SPX EUR002/21/19|.N22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	3,624	9,790,797	2701.33	248,686		266,577		248,686		213,422			17,891			0010
.031418O EEJ EUR003/07/19|.031418O|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	713	100,000	140.2461	2,410				2,410		2,410			(2,410)			0010
.011618M EEJ EUR001/14/19|.011618M|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	3,015	425,000	140.92	9,690				9,690		9,690			(9,690)			0010
.012218S EEJ EUR001/22/19|.012218S|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	6,894	1,000,000	145.0344	24,100				24,100		24,100			(24,100)			0010
.031418H EEJ EUR003/07/19|.031418H|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	16,258	2,230,000	137.16	60,656				60,656		60,582			(60,656)			0010
.012918G EEJ EUR001/22/19|.012918G|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	3,405	485,000	142.4	13,192				13,192		13,192			(13,192)			0010
.0031418 SPX EUR003/14/19|.0031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	2,104	5,786,497	2749.48	130,196		124,170		130,196		113,758			(6,026)			0010
.022118A EEJ EUR001/28/19|.022118A|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	01/28/2019	01/28/2019	Expiration	1,119	160,000	142.97	2,224				2,224		2,224			(2,224)			0010
.012218L EEJ EUR001/14/19|.012218L|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	1,113	160,000	143.7384	4,256				4,256		4,256			(4,256)			0010
.D22118 SPX ASIAN02/21/1|.D22118|SPX ASIAN 02/21/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	02/21/2018	02/21/2019	02/21/2019	Exercise	2,117	5,718,882	2701.33	130,110		49,195		130,110		117,514			(80,915)			0010
.030718I EEJ EUR002/28/19|.030718I|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	10,560	1,445,000	136.83	41,327				41,327		41,290			(41,327)			0010
.X031418 SPX EUR003/14/19|.X031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	3,737	10,275,092	2749.48	313,390		220,489		313,390		279,133			(92,901)			0010
.022218A MXEA ASIAN01/28/1|.022218A|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/28/2019	01/28/2019	Expiration	949	2,060,488	2171.22	14,169				14,169		14,169			(14,169)			0010
.022818T EEJ EUR002/28/19|.022818T|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	9,281	1,270,000	136.83	29,718				29,718		29,686			(29,718)			0010
.J031418 SPX ASIAN03/14/1|.J031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/14/2018	03/14/2019	03/14/2019	Expiration	1,489	4,095,522	2749.48	98,702				98,702		97,779			(98,702)			0010
.012918T EEJ EUR001/28/19|.012918T|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	3,433	500,000	145.614945	12,050				12,050		12,050			(12,050)			0010

SCHEDULE DB - PART A - SECTION 2

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.T22118 SPX EURO02/21/19|.T22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	891	2,408,166	2701.33	81,155		65,568		81,155		71,553			(15,587)			0010
.020718Q EEJ EUR002/07/19|.020718Q|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	43,242	5,900,000	136.44	155,170				155,170		155,150			(155,170)			0010
.021418 SPX EURO02/14/19|.021418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	10,585	28,567,508	2698.63	788,463		498,597		788,463		697,068			(289,866)			0010
.032218N MXEA EUR003/14/1|.032218N|MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	03/22/2018	03/14/2019	03/14/2019	Expiration	534	1,092,681	2046.22	21,344				21,344		21,281			(21,344)			0010
.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	03/07/2019	Exercise	965	2,632,856	2726.8	76,090		21,368		76,090		66,313			(54,722)			0010
.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	03/07/2019	Exercise	669	1,826,620	2726.8	55,347		14,824		55,347		48,431			(40,522)			0010
.010818Y EEJ EUR001/07/19|.010818Y|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	7,151	1,020,000	142.6368	23,562				23,562		23,562			(23,562)			0010
.022818U EEJ EUR002/28/19|.022818U|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	51,158	7,000,000	136.83	179,900				179,900		179,723			(179,900)			0010
.D20718 SPX ASIAN02/07/1|.D20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	753	2,021,543	2681.66	56,199		44,255		56,199		26,695			(11,943)			0010
.M032818 SPX ASIAN03/28/1|.M032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/28/2018	03/28/2019	03/28/2019	Exercise	324	845,012	2605.0	28,561		41,166		28,561		5,638			12,605			0010
.011618N EEJ EUR001/14/19|.011618N|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	2,873	405,000	140.92	9,761				9,761		9,760			(9,761)			0010
.030718V EEJ EUR003/07/19|.030718V|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	41,194	5,735,000	139.2174	145,669				145,669		145,637			(145,669)			0010
.012918A EEJ EUR001/07/19|.012918A|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/07/2019	01/07/2019	Expiration	1,537	215,000	139.84	7,805				7,805		7,804			(7,805)			0010
.022118M EEJ EUR002/07/19|.022118M|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/07/2019	02/07/2019	Expiration	1,299	180,000	138.4866	5,400				5,400		5,400			(5,400)			0010
.030218A EEJ EUR002/28/19|.030218A|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/02/2018	02/28/2019	02/28/2019	Expiration	16,955	2,320,000	136.83	55,448				55,448		55,389			(55,448)			0010
.040918I EEJ EUR003/28/19|.040918I|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	3,067	415,000	135.31	8,798				8,798		8,654			(8,798)			0010
.N21418 SPX EUR002/14/19|.N21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	2,365	6,384,149	2698.63	164,073		111,424		164,073		144,189			(52,648)			0010
.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	02/21/2019	Exercise	1,406	3,798,070	2701.33	131,349		103,411		131,349		116,573			(27,937)			0010
.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	01/22/2019	Expiration	739	2,095,704	2832.97	50,559				50,559		50,559			(50,559)			0010
.021418L EEJ EUR002/07/19|.021418L|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	2,858	390,000	136.44	10,179				10,179		10,178			(10,179)			0010
.042418J MXEA EUR003/28/1|.042418J|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/28/2019	03/28/2019	Expiration	764	1,529,375	2001.8	50,111				50,111		49,610			(50,111)			0010
.H22118 SPX EUR002/21/19|.H22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	539	1,456,316	2701.33	22,282		37,571		22,282		18,211			15,289			0010
.032218B MXEA ASIAN03/07/1|.032218B|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	03/22/2018	03/07/2019	03/07/2019	Expiration	727	1,474,320	2027.95	28,215				28,215		28,215			(28,215)			0010
.020718E EEJ EUR001/28/19|.020718E|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	2,238	320,000	142.97	4,128				4,128		4,128			(4,128)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.022218M MXEA EUR002/14/1|.022218M|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/14/2019	02/14/2019	Expiration	1,457	2,963,290	2033.83	78,663				78,663		78,620			(78,663)			0010
.030718W EEJ EUR003/07/19|.030718W|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	4,219	590,000	139.83462	13,924				13,924		13,922			(13,924)			0010
.012318C MXEA ASIAN01/14/1|.012318C|MXEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	01/23/2018	01/14/2019	01/14/2019	Expiration	870	1,866,402	2145.29	50,286				50,286		50,286			(50,286)			0010
.X030718 SPX EUR003/07/19|.X030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	848	2,314,021	2726.8	73,123		18,780		73,123		64,215			(54,343)			0010
.M21418 SPX EUR002/14/19|.M21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	3,543	9,563,378	2698.63	229,521		166,913		229,521		200,537			(62,608)			0010
.022118L EEJ EUR002/14/19|.022118L|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	22,884	3,140,000	137.21	94,514				94,514		94,501			(94,514)			0010
.E21418 SPX ASIAN02/14/1|.E21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	949	2,563,698	2698.63	66,143		38,032		66,143		48,418			(28,111)			0010
.L032818 SPX ASIAN03/28/1|.L032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	03/28/2018	03/28/2019	03/28/2019	Exercise	1,733	4,514,891	2605.0	146,282		219,950		146,282		23,844			73,668			0010
.022118Y EEJ EUR002/21/19|.022118Y|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	4,981	700,000	140.51725	15,050				15,050		15,050			(15,050)			0010
.022218N MXEA EUR002/14/1|.022218N|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/14/2019	02/14/2019	Expiration	865	1,759,263	2033.83	53,526				53,526		53,500			(53,526)			0010
.020718F EEJ EUR001/28/19|.020718F|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	2,937	420,000	142.97	5,628				5,628		5,628			(5,628)			0010
.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	03/28/2019	Exercise	9,129	23,781,097	2605.0	602,851		1,077,316		602,851		283,871			474,465			0010
.M11618 SPX EUR001/14/19|.M11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	1,273	3,537,056	2776.42	99,391				99,391		99,313			(99,391)			0010
.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	02/28/2019	Exercise	1,166	3,165,300	2713.83	76,917		630		76,917		75,825			(76,287)			0010
.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	01/14/2019	Expiration	584	1,621,949	2776.42	32,299				32,299		32,299			(32,299)			0010
.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	03/07/2019	Exercise	4,130	11,262,739	2726.8	261,296		91,405		261,296		223,628			(169,890)			0010
.U20718 SPX EUR002/07/19|.U20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	533	1,429,620	2681.66	48,607		13,003		48,607		43,632			(35,605)			0010
.032818E EEJ EUR003/14/19|.032818E|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/14/2019	03/14/2019	Expiration	1,890	260,000	137.53	4,264				4,264		4,254			(4,264)			0010
.E11618 SPX ASIAN01/14/1|.E11618|SPX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	01/14/2019	Expiration	1,056	2,932,723	2776.42	74,685				74,685		74,685			(74,685)			0010
.030718C EEJ EUR002/28/19|.030718C|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	5,883	805,000	136.83	17,227				17,227		17,207			(17,227)			0010
.022818N EEJ EUR002/21/19|.022818N|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	4,011	550,000	137.09	16,445				16,445		16,440			(16,445)			0010
.F11618 SPX ASIAN01/14/1|.F11618|SPX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	01/14/2019	Expiration	1,067	2,962,909	2776.42	77,024				77,024		77,024			(77,024)			0010
.032818D EEJ EUR003/07/19|.032818D|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/07/2019	03/07/2019	Expiration	3,900	535,000	137.16	11,182				11,182		11,164			(11,182)			0010
.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	03/07/2019	Exercise	1,290	3,520,057	2726.8	86,241		19,894		86,241		81,005			(66,347)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
.020718D EEJ EUR001/28/19|.020718D|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	2,238	320,000	142.97	4,000				4,000		4,000			(4,000)			0010
.012218N EEJ EUR001/22/19|.012218N|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	5,407	770,000	142.4	18,018				18,018		18,018			(18,018)			0010
.032918D SPX ASIAN03/28/1|.032918D|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/29/2018	03/28/2019	03/28/2019	Exercise	230	599,150	2605.0	21,376		29,189		21,376		2,711			7,812			0010
.012918U EEJ EUR001/28/19|.012918U|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	8,228	1,200,000	145.8294	28,200				28,200		28,200			(28,200)			0010
.030718B EEJ EUR002/28/19|.030718B|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	4,385	600,000	136.83	12,480				12,480		12,465			(12,480)			0010
.031418V EEJ EUR003/14/19|.031418V|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	7,271	1,000,000	137.53	23,300				23,300		23,260			(23,300)			0010
.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	02/21/2019	Exercise	1,754	4,738,684	2701.33	116,188		40,763		116,188		105,750			(75,424)			0010
.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	03/28/2019	Exercise	2,945	7,672,530	2605.0	202,938		364,453		202,938		96,729			161,514			0010
.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	01/14/2019	Expiration	6,367	17,677,741	2776.42	477,299				477,299		476,909			(477,299)			0010
.031418W EEJ EUR003/14/19|.031418W|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	27,630	3,800,000	137.53	97,280				97,280		97,128			(97,280)			0010
.N032118 SPX EUR003/21/19|.N032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	1,125	3,053,629	2711.93	67,791		116,957		67,791		52,838			49,167			0010
.B031418 EEJ EUR003/14/19|.B031418|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	8,689	1,210,000	139.249125	31,823				31,823		31,811			(31,823)			0010
.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	02/21/2019	Exercise	1,449	3,914,812	2701.33	106,158		33,676		106,158		97,535			(72,482)			0010
.S22118 SPX EUR002/21/19|.S22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	6,834	18,462,410	2701.33	594,490		502,682		594,490		521,896			(91,808)			0010
.J032118 SPX EUR003/21/19|.J032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	486	1,318,806	2711.93	19,255		31,916		19,255		14,369			12,661			0010
.U022818 SPX ASIAN02/28/1|.U022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	1,397	3,791,329	2713.83	99,333		754		99,333		98,025			(98,578)			0010
.012218M EEJ EUR001/22/19|.012218M|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	2,106	300,000	142.4	6,120				6,120		6,120			(6,120)			0010
.P031418 SPX EUR003/14/19|.P031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	2,292	6,302,012	2749.48	132,342		135,232		132,342		115,160			2,890			0010
.042318A EEJ EUR003/14/19|.042318A|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	03/14/2019	03/14/2019	Expiration	1,054	145,000	137.53	2,538				2,538		2,532			(2,538)			0010
.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	03/07/2019	Exercise	533	1,453,821	2726.8	41,015		8,216		41,015		38,852			(32,799)			0010
.020718A EEJ EUR001/14/19|.020718A|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/14/2019	01/14/2019	Expiration	1,454	205,000	140.92	3,178				3,178		3,177			(3,178)			0010
.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	03/28/2019	Exercise	1,758	4,580,037	2605.0	82,670		142,904		82,670		35,802			60,235			0010
.032818L EEJ EUR003/21/19|.032818L|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	1,745	240,000	137.5	3,960				3,960		3,945			(3,960)			0010
.0108180 EEJ EUR001/07/19|.0108180|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	7,258	1,015,000	139.84	23,548				23,548		23,548			(23,548)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.031418P EEJ EUR003/07/19|.031418P|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	2,965	420,000	141.6177	8,568				8,568		8,568			(8,568)			0010
.M12918 SPX EUR001/28/19|.M12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	1,380	3,937,961	2853.53	112,429				112,429		111,973			(112,429)			0010
.032818R EEJ EUR003/21/19|.032818R|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	1,090	150,000	137.5	3,180				3,180		3,171			(3,180)			0010
.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	02/07/2019	Exercise	1,205	3,231,400	2681.66	120,476		70,742		120,476		73,314			(49,734)			0010
.H032818 SPX ASIAN03/28/1|.H032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/28/2018	03/28/2019	03/28/2019	Exercise	1,861	4,848,455	2605.0	118,302		230,306		118,302		(10,608)			112,004			0010
.030718O EEJ EUR003/07/19|.030718O|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	6,415	880,000	137.16	20,592				20,592		20,563			(20,592)			0010
.021418F EEJ EUR002/07/19|.021418F|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	1,465	200,000	136.44	4,340				4,340		4,339			(4,340)			0010
.032818Q EEJ EUR003/21/19|.032818Q|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	24,436	3,360,000	137.5	69,888				69,888		69,680			(69,888)			0010
.G032818 SPX ASIAN03/28/1|.G032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/28/2018	03/28/2019	03/28/2019	Exercise	1,866	4,863,102	2605.0	111,851		214,947		111,851		(15,613)			103,096			0010
.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	02/14/2019	Exercise	1,014	2,736,411	2698.63	98,875		40,595		98,875		79,955			(58,280)			0010
.042418E MXEA EUR003/21/1|.042418E|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/21/2019	03/21/2019	Expiration	475	961,761	2024.76	22,449				22,449		22,318			(22,449)			0010
.020718L EEJ EUR001/28/19|.020718L|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	1,380	200,000	144.900095	2,500				2,500		2,500			(2,500)			0010
.032818F EEJ EUR003/14/19|.032818F|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/14/2019	03/14/2019	Expiration	1,490	205,000	137.53	3,670				3,670		3,661			(3,670)			0010
.040918A EEJ EUR002/28/19|.040918A|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	02/28/2019	02/28/2019	Expiration	2,192	300,000	136.83	6,390				6,390		6,382			(6,390)			0010
.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	01/28/2019	Expiration	880	2,511,106	2853.53	31,249				31,249		31,249			(31,249)			0010
.022818M EEJ EUR002/21/19|.022818M|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	8,826	1,210,000	137.09	35,453				35,453		35,441			(35,453)			0010
.010818R EEJ EUR001/07/19|.010818R|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	20,201	2,825,000	139.84	69,778				69,778		69,777			(69,778)			0010
.I032818 SPX ASIAN03/28/1|.I032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/28/2018	03/28/2019	03/28/2019	Exercise	999	2,603,110	2605.0	66,640		126,815		66,640		(3,128)			60,175			0010
.011618S EEJ EUR001/14/19|.011618S|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	21,077	3,000,000	142.3292	81,600				81,600		81,600			(81,600)			0010
.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	03/07/2019	Exercise	1,265	3,450,305	2726.8	91,181		19,500		91,181		86,048			(71,681)			0010
.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	03/07/2019	Exercise	2,236	6,099,813	2726.8	147,006		49,505		147,006		126,190			(97,501)			0010
.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	01/28/2019	Expiration	3,527	10,065,889	2853.53	295,434				295,434		294,258			(295,434)			0010
.032918C SPX ASIAN03/21/1|.032918C|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/29/2018	03/21/2019	03/21/2019	Exercise	235	637,304	2711.93	14,222		5,769		14,222		13,781			(8,453)			0010
.011618R EEJ EUR001/14/19|.011618R|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	16,321	2,300,000	140.92	61,640				61,640		61,640			(61,640)			0010

SCHEDULE DB - PART A - SECTION 2

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.030718P EEJ EUR003/07/19|.030718P|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	4,884	670,000	137.16	16,750				16,750		16,728			(16,750)			0010
.021418G EEJ EUR002/07/19|.021418G|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	3,774	515,000	136.44	11,536				11,536		11,534			(11,536)			0010
.021418T EEJ EUR002/14/19|.021418T|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	21,864	3,000,000	137.21	79,800				79,800		79,787			(79,800)			0010
.040918B EEJ EUR003/07/19|.040918B|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/07/2019	03/07/2019	Expiration	2,187	300,000	137.16	6,330				6,330		6,320			(6,330)			0010
.022818L EEJ EUR002/21/19|.022818L|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	11,124	1,525,000	137.09	43,463				43,463		43,447			(43,463)			0010
.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	03/21/2019	Expiration	1,409	2,852,887	2024.76	78,045				78,045		77,634			(78,045)			0010
.N11618 SPX EUR001/14/19|.N11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	2,122	5,892,139	2776.42	170,283				170,283		170,152			(170,283)			0010
.020718M EEJ EUR001/28/19|.020718M|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	2,092	305,000	145.757915	3,386				3,386		3,385			(3,386)			0010
.010818S EEJ EUR001/07/19|.010818S|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	24,814	3,470,000	139.84	88,138				88,138		88,138			(88,138)			0010
.031418Z EEJ EUR003/14/19|.031418Z|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	12,179	1,675,000	137.53	46,565				46,565		46,498			(46,565)			0010
.040918M EEJ EUR003/28/19|.040918M|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	1,921	260,000	135.31	6,708				6,708		6,617			(6,708)			0010
.020718X EEJ EUR002/07/19|.020718X|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	2,853	400,000	140.1921	8,280				8,280		8,280			(8,280)			0010
.022218K MXEA EUR002/07/1|.022218K|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	02/07/2019	Expiration	2,135	4,360,823	2042.54	116,635				116,635		116,612			(116,635)			0010
.012918I EEJ EUR001/22/19|.012918I|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	23,560	3,355,000	142.4	96,289				96,289		96,288			(96,289)			0010
.I12218 SPX EUR001/22/19|.I12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	1,253	3,550,703	2832.97	100,485				100,485		100,277			(100,485)			0010
.A12218 SPX ASIAN01/22/1|.A12218|SPX ASIAN 01/22/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	01/22/2019	Expiration	917	2,598,723	2832.97	66,192				66,192		66,192			(66,192)			0010
.I22818 SPX EUR002/28/19|.I22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	935	2,538,210	2713.83	73,354		66,087		73,354		63,878			(7,267)			0010
.022118E EEJ EUR002/14/19|.022118E|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	3,425	470,000	137.21	10,810				10,810		10,808			(10,810)			0010
.010818N EEJ EUR001/07/19|.010818N|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	3,968	555,000	139.84	11,211				11,211		11,211			(11,211)			0010
.032118Q EEJ EUR003/21/19|.032118Q|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	9,563	1,315,000	137.5	30,377				30,377		30,295			(30,377)			0010
.021418X EEJ EUR002/14/19|.021418X|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	11,503	1,610,000	139.9542	37,191				37,191		37,191			(37,191)			0010
.J22818 SPX EUR002/28/19|.J22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	689	1,870,609	2713.83	57,241		48,705		57,241		50,108			(8,536)			0010
.D10818 SPX ASIAN01/07/1|.D10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	01/07/2019	Expiration	1,229	3,378,667	2747.71	79,399				79,399		79,373			(79,399)			0010
.P21418 SPX EUR002/14/19|.P21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	1,516	4,091,258	2698.63	117,828		71,406		117,828		104,532			(46,422)			0010

SCHEDULE DB - PART A - SECTION 2

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.040918C EEJ EUR003/14/19|.040918C|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/14/2019	03/14/2019	Expiration	1,817	250,000	137.53	4,500				4,500		4,490			(4,500)			0010
.021418B EEJ EUR002/07/19|.021418B|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	7,695	1,050,000	136.44	19,425				19,425		19,421			(19,425)			0010
.040918N EEJ EUR003/28/19|.040918N|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	16,258	2,200,000	135.31	58,740				58,740		57,973			(58,740)			0010
.032918J SPX EUR003/14/19|.032918J|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	03/29/2018	03/14/2019	03/14/2019	Exercise	1,618	4,448,659	2749.48	110,558		95,462		110,558		95,321			(15,096)			0010
.032218C MXEA ASIAN03/14/|.032218C|MXEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	03/14/2019	03/14/2019	Expiration	869	1,778,165	2046.22	29,303				29,303		29,303			(29,303)			0010
.0030718 SPX EUR003/07/19|.0030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	2,152	5,869,587	2726.8	122,674		47,636		122,674		104,123			(75,038)			0010
.X022818 SPX ASIAN02/28/1|.X022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	401	1,088,526	2713.83	34,180		217		34,180		33,804			(33,963)			0010
.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	01/14/2019	Expiration	3,231	8,971,361	2776.42	231,461				231,461		231,264			(231,461)			0010
.011618Q EEJ EUR001/14/19|.011618Q|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	23,914	3,370,000	140.92	88,294				88,294		88,294			(88,294)			0010
.043018A EEJ EUR003/21/19|.043018A|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	03/21/2019	03/21/2019	Expiration	1,927	265,000	137.5	5,221				5,221		5,204			(5,221)			0010
.P030718 SPX EUR003/07/19|.P030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	1,607	4,383,130	2726.8	98,182		35,572		98,182		83,785			(62,610)			0010
.012918C EEJ EUR001/14/19|.012918C|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/14/2019	01/14/2019	Expiration	1,774	250,000	140.92	8,200				8,200		8,200			(8,200)			0010
.P22118 SPX EUR002/21/19|.P22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	8,249	22,283,369	2701.33	612,793		606,717		612,793		529,945			(6,076)			0010
.I022818 SPX ASIAN02/21/1|.I022818|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/28/2018	02/21/2019	02/21/2019	Exercise	476	1,285,833	2701.33	48,390		11,059		48,390		45,558			(37,331)			0010
.031418Y EEJ EUR003/14/19|.031418Y|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	9,270	1,275,000	137.53	34,170				34,170		34,119			(34,170)			0010
.022118K EEJ EUR002/14/19|.022118K|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	7,579	1,040,000	137.21	29,952				29,952		29,948			(29,952)			0010
.042318B EEJ EUR003/21/19|.042318B|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/23/2018	03/21/2019	03/21/2019	Expiration	4,000	550,000	137.5	11,495				11,495		11,461			(11,495)			0010
.H12218 SPX EUR001/22/19|.H12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	7,203	20,406,166	2832.97	553,007				553,007		551,823			(553,007)			0010
.020718 SPX EUR002/07/19|.020718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,344	3,606,377	2681.66	95,569		32,800		95,569		83,931			(62,768)			0010
.022218L MXEA EUR002/07/1|.022218L|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	02/07/2019	Expiration	517	1,055,993	2042.54	31,945				31,945		31,940			(31,945)			0010
.032218D MXEA ASIAN03/21/|.032218D|MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	03/21/2019	03/21/2019	Expiration	952	1,927,572	2024.76	38,689				38,689		38,689			(38,689)			0010
.022818A EEJ EUR002/07/19|.022818A|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/07/2019	02/07/2019	Expiration	952	130,000	136.44	2,938				2,938		2,938			(2,938)			0010
.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	01/14/2019	Expiration	707	1,964,663	2776.42	34,604				34,604		34,604			(34,604)			0010
.040918D EEJ EUR003/14/19|.040918D|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/14/2019	03/14/2019	Expiration	2,181	300,000	137.53	6,090				6,090		6,078			(6,090)			0010

SCHEDULE DB - PART A - SECTION 2

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.C10818 SPX ASIAN01/07/1|.C10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	01/07/2019	Expiration	1,494	4,106,727	2747.71	92,402				92,402		92,370			(92,402)			0010
.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	03/07/2019	Exercise	1,952	5,325,203	2726.8	165,587		30,096		165,587		157,665			(135,491)			0010
.012918 SPX EURO01/28/19|.012918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	6,714	19,160,368	2853.53	610,258				610,258		607,972			(610,258)			0010
.032818I EEJ EURO03/14/19|.032818I|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/14/2019	03/14/2019	Expiration	2,799	385,000	137.53	7,893				7,893		7,877			(7,893)			0010
.021418A EEJ EURO01/22/19|.021418A|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	01/22/2019	01/22/2019	Expiration	2,738	390,000	142.4	4,446				4,446		4,446			(4,446)			0010
.012918D EEJ EURO01/22/19|.012918D|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	4,617	657,500	142.4	13,939				13,939		13,939			(13,939)			0010
.032818M EEJ EURO03/21/19|.032818M|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	2,981	410,000	137.5	7,052				7,052		7,027			(7,052)			0010
.040918R EEJ EURO03/28/19|.040918R|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	1,252	175,000	139.707575	3,115				3,115		3,112			(3,115)			0010
.H12918 SPX EURO01/28/19|.H12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	1,717	4,901,834	2853.53	107,595				107,595		107,088			(107,595)			0010
.B10818 SPX ASIAN01/07/1|.B10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	01/07/2019	Expiration	1,407	3,866,907	2747.71	82,365				82,365		82,335			(82,365)			0010
.022118J EEJ EURO02/14/19|.022118J|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	12,717	1,745,000	137.21	48,337				48,337		48,329			(48,337)			0010
.021418H EEJ EURO02/07/19|.021418H|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	9,344	1,275,000	136.44	29,453				29,453		29,448			(29,453)			0010
.032818T EEJ EURO03/21/19|.032818T|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	1,588	225,000	141.625	3,060				3,060		3,059			(3,060)			0010
.M032118 SPX EURO03/21/19|.M032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	2,974	8,067,781	2711.93	169,423		290,442		169,423		131,273			121,018			0010
.032118B EEJ EURO02/21/19|.032118B|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	02/21/2019	02/21/2019	Expiration	1,422	195,000	137.09	5,129				5,129		5,127			(5,129)			0010
.I20718 SPX EURO02/07/19|.I20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	2,543	6,820,320	2681.66	126,858		62,032		126,858		107,603			(64,827)			0010
.030718Q EEJ EURO03/07/19|.030718Q|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	59,784	8,200,000	137.16	210,740				210,740		210,467			(210,740)			0010
.010818T EEJ EURO01/07/19|.010818T|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	21,095	2,950,000	139.84	76,700				76,700		76,700			(76,700)			0010
.022818W EEJ EURO02/28/19|.022818W|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	25,688	3,515,000	136.83	94,554				94,554		94,465			(94,554)			0010
.022818Z EEJ EURO02/28/19|.022818Z|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	25,201	3,500,000	138.88245	88,900				88,900		88,887			(88,900)			0010
.022818V EEJ EURO02/28/19|.022818V|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	7,710	1,055,000	136.83	27,747				27,747		27,720			(27,747)			0010
.012218Q EEJ EURO01/22/19|.012218Q|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	15,098	2,150,000	142.4	57,835				57,835		57,835			(57,835)			0010
.032818J EEJ EURO03/21/19|.032818J|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	2,618	360,000	137.5	5,688				5,688		5,666			(5,688)			0010
.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	03/07/2019	Exercise	385	1,051,407	2726.8	17,950		5,942		17,950		16,387			(12,007)			0010

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.032818S EEJ EUR003/21/19|.032818S|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	1,981	275,000	138.80625	5,390				5,390		5,383			(5,390)			0010
.I12918 SPX EUR001/28/19|.I12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	4,457	12,720,893	2853.53	290,672				290,672		289,330			(290,672)			0010
.020718S EEJ EUR002/07/19|.020718S|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	48,801	6,725,000	137.8044	184,265				184,265		184,261			(184,265)			0010
.012918Z SPX ASIAN01/28/1|.012918Z|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	976	2,787,245	2853.53	58,253				58,253		58,253			(58,253)			0010
.032118S EEJ EUR003/21/19|.032118S|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	20,145	2,770,000	137.5	71,743				71,743		71,571			(71,743)			0010
.022218B MXEA ASIAN02/07/1|.022218B|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	02/07/2019	Expiration	1,156	2,361,176	2042.54	61,730				61,730		61,730			(61,730)			0010
.032218J MXEA EUR002/28/1|.032218J|MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	02/28/2019	02/28/2019	Expiration	915	1,877,333	2051.73	46,308				46,308		46,264			(46,308)			0010
.022818X EEJ EUR002/28/19|.022818X|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	8,952	1,225,000	136.83	34,178				34,178		34,146			(34,178)			0010
.032818K EEJ EUR003/21/19|.032818K|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	5,163	710,000	137.5	11,431				11,431		11,387			(11,431)			0010
.G12918 SPX EUR001/28/19|.G12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	2,040	5,824,031	2853.53	118,519				118,519		117,938			(118,519)			0010
.021418 SPX EUR002/14/19|.021418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	1,635	4,412,719	2698.63	134,588		77,017		134,588		119,969			(57,572)			0010
.J20718 SPX EUR002/07/19|.J20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,482	3,975,320	2681.66	81,494		36,156		81,494		69,818			(45,338)			0010
.022118F EEJ EUR002/14/19|.022118F|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	2,186	300,000	137.21	7,140				7,140		7,139			(7,140)			0010
.W032118 SPX EUR003/21/19|.W032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	872	2,365,511	2711.93	80,191		124,690		80,191		65,603			44,499			0010
.031418G EEJ EUR003/07/19|.031418G|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	3,463	475,000	137.16	12,208				12,208		12,192			(12,208)			0010
.A12918 SPX ASIAN01/28/1|.A12918|SPX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	1,826	5,211,332	2853.53	118,818				118,818		118,818			(118,818)			0010
.F12918 SPX EUR001/28/19|.F12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	600	1,714,648	2853.53	29,406				29,406		29,251			(29,406)			0010
.J12218 SPX EUR001/22/19|.J12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	2,187	6,198,283	2832.97	180,370				180,370		180,004			(180,370)			0010
.021418W EEJ EUR002/14/19|.021418W|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	4,092	570,000	139.26815	14,307				14,307		14,307			(14,307)			0010
.020718T EEJ EUR002/07/19|.020718T|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	10,650	1,475,000	138.4866	37,318				37,318		37,317			(37,318)			0010
.F12218 SPX EUR001/22/19|.F12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	5,130	14,535,317	2832.97	331,405				331,405		330,608			(331,405)			0010
.032118R EEJ EUR003/21/19|.032118R|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	60,254	8,285,000	137.5	209,611				209,611		209,097			(209,611)			0010
.N032818 SPX EUR003/28/19|.N032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	664	1,730,964	2605.0	24,493		41,370		24,493		10,157			16,877			0010
.A11618 SPX ASIAN01/14/1|.A11618|SPX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	01/14/2019	Expiration	2,551	7,082,942	2776.42	156,143				156,143		156,143			(156,143)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.011618K EEJ EUR001/07/19|.011618K|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	2,227	320,000	143.6856	7,904				7,904		7,904			(7,904)			0010
.P20718 SPX EUR002/07/19|.P20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	11,365	30,477,120	2681.66	841,169		277,193		841,169		741,408			(563,976)			0010
.B032818 EEJ EUR003/28/19|.B032818|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	5,782	800,000	138.354475	17,440				17,440		17,400			(17,440)			0010
.012218D EEJ EUR001/07/19|.012218D|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/07/2019	01/07/2019	Expiration	2,216	310,000	139.84	9,145				9,145		9,145			(9,145)			0010
.022818G EEJ EUR002/21/19|.022818G|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	3,939	540,000	137.09	12,420				12,420		12,415			(12,420)			0010
.J10818 SPX EUR001/07/19|.J10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	6,349	17,447,479	2747.71	433,134				433,134		433,120			(433,134)			0010
.032218A MXEA ASIAN02/28/|.032218A|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/22/2018	02/28/2019	02/28/2019	Expiration	855	1,754,229	2051.73	25,453				25,453		25,453			(25,453)			0010
.B12918 SPX ASIAN01/28/1|.B12918|SPX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	1,019	2,907,861	2853.53	69,789				69,789		69,789			(69,789)			0010
.020718K EEJ EUR001/28/19|.020718K|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	2,944	425,000	144.328215	5,738				5,738		5,737			(5,738)			0010
.032218K MXEA EUR003/07/1|.032218K|MXEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/22/2018	03/07/2019	03/07/2019	Expiration	506	1,026,143	2027.95	20,776				20,776		20,710			(20,776)			0010
.020718Z SPX ASIAN02/07/1|.020718Z|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,197	3,211,985	2681.66	65,846		70,317		65,846		18,968			4,471			0010
.011618D EEJ EUR001/07/19|.011618D|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	2,302	322,000	139.84	6,891				6,891		6,891			(6,891)			0010
.022118B EEJ EUR001/28/19|.022118B|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	01/28/2019	01/28/2019	Expiration	2,098	300,000	142.97	4,350				4,350		4,350			(4,350)			0010
.B022818 SPX EUR002/28/19|.B022818|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	2,157	5,853,875	2713.83	122,931		152,417		122,931		104,029			29,486			0010
.032118D EEJ EUR003/07/19|.032118D|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/07/2019	03/07/2019	Expiration	4,374	600,000	137.16	15,420				15,420		15,400			(15,420)			0010
.011618U EEJ EUR001/14/19|.011618U|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	3,344	480,000	143.52702	11,424				11,424		11,424			(11,424)			0010
.G032118 SPX ASIAN03/21/1|.G032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/21/2018	03/21/2019	03/21/2019	Exercise	1,878	5,093,902	2711.93	134,479		46,113		134,479		127,786			(88,366)			0010
.A032818 EEJ EUR003/28/19|.A032818|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	2,825	390,000	138.0162	8,853				8,853		8,828			(8,853)			0010
.041618A EEJ EUR003/07/19|.041618A|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	03/07/2019	03/07/2019	Expiration	1,239	170,000	137.16	3,519				3,519		3,513			(3,519)			0010
.020718 SPX EUR002/07/19|.020718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	2,749	7,373,224	2681.66	212,349		67,060		212,349		187,875			(145,289)			0010
.040918J EEJ EUR003/28/19|.040918J|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	3,325	450,000	135.31	9,855				9,855		9,699			(9,855)			0010
.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	01/22/2019	Expiration	781	2,213,665	2832.97	52,205				52,205		52,205			(52,205)			0010
.F10818 SPX ASIAN01/07/1|.F10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	01/07/2019	Expiration	1,252	3,441,837	2747.71	85,358				85,358		85,331			(85,358)			0010
.F032118 SPX ASIAN03/21/1|.F032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/21/2018	03/21/2019	03/21/2019	Exercise	635	1,722,638	2711.93	42,894		15,594		42,894		40,630			(27,299)			0010

SCHEDULE DB - PART A - SECTION 2

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.010818U EEJ EUR001/07/19|.010818U|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	24,814	3,470,000	139.84	92,302				92,302		92,302			(92,302)			0010
.022118N EEJ EUR002/14/19|.022118N|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	1,949	270,000	138.513495	8,127				8,127		8,127			(8,127)			0010
.030718R EEJ EUR003/07/19|.030718R|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	7,436	1,020,000	137.16	26,826				26,826		26,792			(26,826)			0010
.C022818 SPX EUR002/28/19|.C022818|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	1,948	5,287,425	2713.83	117,910		137,669		117,910		100,293			19,759			0010
.040918L EEJ EUR003/28/19|.040918L|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	5,284	715,000	135.31	18,018				18,018		17,769			(18,018)			0010
.022818H EEJ EUR002/21/19|.022818H|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	3,209	440,000	137.09	10,560				10,560		10,556			(10,560)			0010
.Y031418 SPX EUR003/14/19|.Y031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	2,977	8,186,376	2749.48	254,596		175,668		254,596		227,024			(78,928)			0010
.012318D MXEA ASIAN01/22/|.012318D|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	01/23/2018	01/22/2019	01/22/2019	Expiration	675	1,458,297	2160.44	35,714				35,714		35,714			(35,714)			0010
.032818U EEJ EUR003/28/19|.032818U|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	19,954	2,700,000	135.31	63,720				63,720		62,780			(63,720)			0010
.022818I EEJ EUR002/21/19|.022818I|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	5,543	760,000	137.09	19,456				19,456		19,449			(19,456)			0010
.H21418 SPX EUR002/14/19|.H21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	392	1,059,131	2698.63	15,569		18,485		15,569		13,021			2,916			0010
.040918K EEJ EUR003/28/19|.040918K|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	22,910	3,100,000	135.31	76,260				76,260		75,180			(76,260)			0010
.R20718 SPX EUR002/07/19|.R20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	6,046	16,215,891	2681.66	478,369		147,485		478,369		424,142			(330,883)			0010
.012218X SPX ASIAN01/22/1|.012218X|SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/22/2018	01/22/2019	01/22/2019	Expiration	932	2,643,127	2832.97	59,634				59,634		59,634			(59,634)			0010
.032118C EEJ EUR002/28/19|.032118C|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	02/28/2019	02/28/2019	Expiration	2,082	285,000	136.83	6,612				6,612		6,605			(6,612)			0010
.G21418 SPX ASIAN02/14/1|.G21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	1,288	3,477,813	2698.63	107,464		51,593		107,464		83,418			(55,871)			0010
.011618T EEJ EUR001/14/19|.011618T|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	2,202	315,000	143.0338	7,938				7,938		7,938			(7,938)			0010
.I031418 SPX ASIAN03/14/1|.I031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/14/2018	03/14/2019	03/14/2019	Expiration	937	2,576,540	2749.48	59,776				59,776		59,195			(59,776)			0010
.F21418 SPX ASIAN02/14/1|.F21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	1,790	4,831,776	2698.63	132,391		71,679		132,391		98,983			(60,711)			0010
.032118J EEJ EUR003/14/19|.032118J|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	1,490	205,000	137.53	5,699				5,699		5,691			(5,699)			0010
.0032118 SPX EUR003/21/19|.0032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	8,861	24,030,550	2711.93	619,988		1,088,580		619,988		491,398			468,592			0010
.022118U EEJ EUR002/21/19|.022118U|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	3,945	545,000	138.118175	15,478				15,478		15,476			(15,478)			0010
.K032818 SPX ASIAN03/28/1|.K032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/28/2018	03/28/2019	03/28/2019	Exercise	1,171	3,052,918	2605.0	87,924		148,728		87,924		5,378			60,804			0010
.012918Q EEJ EUR001/28/19|.012918Q|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	24,480	3,500,000	142.97	94,500				94,500		94,500			(94,500)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.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	03/07/2019	Exercise	493	1,346,514	2726.8	43,324		7,610		43,324		41,321			(35,714)			0010
.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	02/21/2019	Exercise	323	873,622	2701.33	13,912		7,515		13,912		11,989			(6,397)			0010
.P032118 SPX EURO03/21/19|.P032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	1,883	5,108,890	2711.93	123,635		215,080		123,635		97,307			91,445			0010
.020718C EEJ EURO01/28/19|.020718C|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	11,016	1,575,000	142.97	18,113				18,113		18,112			(18,113)			0010
.022118T EEJ EURO02/21/19|.022118T|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	18,236	2,500,000	137.09	69,500				69,500		69,475			(69,500)			0010
.030718X EEJ EURO03/07/19|.030718X|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	7,130	1,000,000	140.2461	22,500				22,500		22,498			(22,500)			0010
.012918R EEJ EURO01/28/19|.012918R|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	31,163	4,500,000	144.3997	123,750				123,750		123,750			(123,750)			0010
.I21418 SPX EURO02/14/19|.I21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	1,481	3,999,289	2698.63	74,787		69,801		74,787		63,958			(4,986)			0010
.022818O EEJ EURO02/21/19|.022818O|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	8,096	1,110,000	137.09	34,521				34,521		34,510			(34,521)			0010
.020718J EEJ EURO01/28/19|.020718J|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	4,336	620,000	142.97	8,990				8,990		8,990			(8,990)			0010
.020718Y SPX ASIAN02/07/1|.020718Y|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	494	1,326,135	2681.66	22,677		29,032		22,677		3,328			6,355			0010
.021418Q EEJ EURO02/14/19|.021418Q|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	9,110	1,250,000	137.21	30,875				30,875		30,870			(30,875)			0010
.022818P EEJ EURO02/21/19|.022818P|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	6,268	867,500	138.392355	27,066				27,066		27,064			(27,066)			0010
.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	02/21/2019	Exercise	1,126	3,042,456	2701.33	61,236		26,172		61,236		54,535			(35,064)			0010
.031418A EEJ EURO02/21/19|.031418A|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	02/21/2019	02/21/2019	Expiration	3,501	480,000	137.09	14,160				14,160		14,155			(14,160)			0010
.032118K EEJ EURO03/14/19|.032118K|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	1,371	190,000	138.561475	5,206				5,206		5,203			(5,206)			0010
.030718K EEJ EURO02/28/19|.030718K|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	2,165	300,000	138.540375	8,100				8,100		8,098			(8,100)			0010
.K10818 SPX EURO01/07/19|.K10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	2,833	7,784,498	2747.71	201,813				201,813		201,807			(201,813)			0010
.012218K EEJ EURO01/14/19|.012218K|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	9,612	1,367,500	142.25874	42,803				42,803		42,803			(42,803)			0010
.031418X EEJ EURO03/14/19|.031418X|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	24,212	3,330,000	137.53	87,579				87,579		87,446			(87,579)			0010
.A022818 SPX EURO02/28/19|.A022818|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	793	2,152,714	2713.83	41,763		56,050		41,763		35,093			14,288			0010
.020718I EEJ EURO01/28/19|.020718I|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	5,490	785,000	142.97	11,147				11,147		11,147			(11,147)			0010
.041618B EEJ EURO03/21/19|.041618B|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/16/2018	03/21/2019	03/21/2019	Expiration	2,072	285,000	137.5	6,413				6,413		6,395			(6,413)			0010
.J21418 SPX EURO02/14/19|.J21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	1,145	3,091,605	2698.63	63,069		53,959		63,069		54,333			(9,110)			0010

SCHEDULE DB - PART A - SECTION 2

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.021418P EEJ EUR002/14/19|.021418P|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	6,413	880,000	137.21	20,416				20,416		20,412			(20,416)			0010
.012918S EEJ EUR001/28/19|.012918S|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	6,891	1,000,000	145.11455	25,400				25,400		25,400			(25,400)			0010
.030718A EEJ EUR002/21/19|.030718A|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/21/2019	02/21/2019	Expiration	1,750	240,000	137.09	5,952				5,952		5,950			(5,952)			0010
.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	01/22/2019	Expiration	910	2,579,368	2832.97	47,043				47,043		47,043			(47,043)			0010
.011618W EEJ EUR001/14/19|.011618W|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	2,250	325,000	144.443	6,955				6,955		6,955			(6,955)			0010
.W032818 SPX EUR003/28/19|.W032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	442	1,153,493	2605.0	33,163		60,442		33,163		16,162			27,279			0010
.C11618 SPX ASIAN01/14/1|.C11618|SPX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	01/14/2019	Expiration	780	2,166,277	2776.42	51,241				51,241		51,241			(51,241)			0010
.G10818 SPX EUR001/07/19|.G10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	601	1,653,149	2747.71	28,475				28,475		28,474			(28,475)			0010
.V022818 SPX ASIAN02/28/1|.V022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	803	2,179,408	2713.83	60,805		434		60,805		60,054			(60,372)			0010
.B11618 SPX ASIAN01/14/1|.B11618|SPX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	01/14/2019	Expiration	810	2,249,443	2776.42	51,645				51,645		51,645			(51,645)			0010
.011618 SPX EUR001/14/19|.011618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	5,202	14,443,531	2776.42	452,083				452,083		451,759			(452,083)			0010
.W022818 SPX ASIAN02/28/1|.W022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	1,297	3,519,898	2713.83	107,005		700		107,005		105,791			(106,305)			0010
.032818B EEJ EUR002/28/19|.032818B|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	02/28/2019	02/28/2019	Expiration	1,278	175,000	136.83	3,255				3,255		3,251			(3,255)			0010
.012918Y SPX ASIAN01/28/1|.012918Y|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	657	1,876,167	2853.53	37,148				37,148		37,148			(37,148)			0010
.H10818 SPX EUR001/07/19|.H10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	1,826	5,019,148	2747.71	101,512				101,512		101,508			(101,512)			0010
.020718H EEJ EUR001/28/19|.020718H|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	7,519	1,075,000	142.97	15,050				15,050		15,050			(15,050)			0010
.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	01/22/2019	Expiration	1,073	3,041,266	2832.97	61,732				61,732		61,732			(61,732)			0010
.032118M EEJ EUR003/14/19|.032118M|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	2,585	360,000	139.249125	9,108				9,108		9,104			(9,108)			0010
.012918X SPX ASIAN01/28/1|.012918X|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	737	2,103,796	2853.53	37,868				37,868		37,868			(37,868)			0010
.E031418 EEJ EUR003/14/19|.E031418|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	8,867	1,250,000	140.96825	26,875				26,875		26,872			(26,875)			0010
.S20718 SPX EUR002/07/19|.S20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,421	3,810,853	2681.66	115,088		34,660		115,088		102,266			(80,428)			0010
.H20718 SPX EUR002/07/19|.H20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	527	1,413,718	2681.66	20,216		12,858		20,216		16,770			(7,358)			0010
.012318K MXEA EUR001/14/1|.012318K|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19DL770XOHC3ZE78	01/23/2018	01/14/2019	01/14/2019	Expiration	1,180	2,531,442	2145.29	67,496				67,496		67,496			(67,496)			0010
.I032118 SPX ASIAN03/21/1|.I032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQOF39	03/21/2018	03/21/2019	03/21/2019	Exercise	962	2,610,546	2711.93	81,710		23,632		81,710		78,279			(58,078)			0010

SCHEDULE DB - PART A - SECTION 2

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.D22818 SPX EUR002/28/19|.D22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	5,835	15,836,506	2713.83	367,407		412,335		367,407		313,655			44,928			0010
.R032118 SPX EUR003/21/19|.R032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	2,677	7,261,010	2711.93	195,321		344,907		195,321		155,546			149,586			0010
.V032818 SPX EUR003/28/19|.V032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	7,106	18,511,174	2605.0	508,132		920,016		508,132		244,246			411,884			0010
.D032818 SPX ASIAN03/28/1|.D032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/28/2018	03/28/2019	03/28/2019	Exercise	317	827,921	2605.0	13,330		23,925		13,330		(4,440)			10,596			0010
.I10818 SPX EUR001/07/19|.I10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	2,070	5,688,625	2747.71	126,430				126,430		126,425			(126,430)			0010
.020718G EEJ EUR001/28/19|.020718G|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/07/2018	01/28/2019	01/28/2019	Expiration	9,932	1,420,000	142.97	19,312				19,312		19,312			(19,312)			0010
.A22118 EEJ EUR002/21/19|.A22118|EEJ EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	1,730	245,000	141.545425	4,631				4,631		4,630			(4,631)			0010
.012218P EEJ EUR001/22/19|.012218P|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	20,189	2,875,000	142.4	73,888				73,888		73,887			(73,888)			0010
.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	03/07/2019	Exercise	1,158	3,157,714	2726.8	106,099		25,627		106,099		93,655			(80,472)			0010
.032818C EEJ EUR003/07/19|.032818C|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/28/2018	03/07/2019	03/07/2019	Expiration	729	100,000	137.16	1,870				1,870		1,867			(1,870)			0010
.022818K EEJ EUR002/21/19|.022818K|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	5,288	725,000	137.09	20,010				20,010		20,003			(20,010)			0010
.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	01/07/2019	Expiration	3,013	8,279,441	2747.71	238,655				238,655		238,648			(238,655)			0010
.020718B EEJ EUR001/22/19|.020718B|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/07/2018	01/22/2019	01/22/2019	Expiration	2,387	340,000	142.4	5,406				5,406		5,406			(5,406)			0010
.042418G MXEA EUR003/21/1|.042418G|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/21/2019	03/21/2019	Expiration	835	1,690,675	2024.76	52,772				52,772		52,519			(52,772)			0010
.K21418 SPX EUR002/14/19|.K21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	2,517	6,793,585	2698.63	149,459		118,570		149,459		129,626			(30,888)			0010
.020718U EEJ EUR002/07/19|.020718U|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	2,878	400,000	138.96414	9,600				9,600		9,600			(9,600)			0010
.042418H MXEA EUR003/28/1|.042418H|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/28/2019	03/28/2019	Expiration	569	1,139,024	2001.8	28,274				28,274		27,930			(28,274)			0010
.J11618 SPX EUR001/14/19|.J11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI WR22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	4,388	12,183,533	2776.42	300,933				300,933		300,668			(300,933)			0010
.022818E EEJ EUR002/14/19|.022818E|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/28/2018	02/14/2019	02/14/2019	Expiration	5,684	780,000	137.21	23,946				23,946		23,943			(23,946)			0010
.L21418 SPX EUR002/14/19|.L21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	2,429	6,556,349	2698.63	149,485		114,430		149,485		130,059			(35,055)			0010
.J032818 SPX ASIAN03/28/1|.J032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/28/2018	03/28/2019	03/28/2019	Exercise	1,574	4,102,656	2605.0	110,361		199,867		110,361		(136)			89,506			0010
.011618X EEJ EUR001/14/19|.011618X|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	2,797	405,000	144.7953	8,303				8,303		8,302			(8,303)			0010
.012318L MXEA EUR001/14/1|.012318L|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	01/23/2018	01/14/2019	01/14/2019	Expiration	998	2,140,999	2145.29	63,523				63,523		63,522			(63,523)			0010
.032118L EEJ EUR003/14/19|.032118L|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	2,735	380,000	138.9053	9,994				9,994		9,989			(9,994)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.032918A SPX ASIAN02/28/1|.032918A|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/29/2018	02/28/2019	02/28/2019	Exercise	775	2,111,564	2723.72	46,887		460		46,887		46,095			(46,428)			0010
.030718Y EEJ EUR003/07/19|.030718Y|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	11,451	1,610,000	140.589	34,776				34,776		34,774			(34,776)			0010
.022118 SPX EUR002/21/19|.022118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	1,105	2,986,807	2701.33	86,020		81,323		86,020		74,723			(4,697)			0010
.022818Q EEJ EUR002/21/19|.022818Q|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	864	120,000	138.803625	3,576				3,576		3,576			(3,576)			0010
.032118G EEJ EUR003/14/19|.032118G|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	16,396	2,255,000	137.53	56,150				56,150		56,059			(56,150)			0010
.G031418 SPX ASIAN03/14/1|.G031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/14/2018	03/14/2019	03/14/2019	Expiration	1,604	4,410,556	2749.48	90,857				90,857		89,864			(90,857)			0010
.022118O EEJ EUR002/14/19|.022118O|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	4,436	620,000	139.748385	16,244				16,244		16,244			(16,244)			0010
.012218O EEJ EUR001/22/19|.012218O|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	13,307	1,895,000	142.4	47,375				47,375		47,375			(47,375)			0010
.F20718 SPX ASIAN02/07/1|.F20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,374	3,685,325	2681.66	112,771		80,679		112,771		58,985			(32,092)			0010
.011618J EEJ EUR001/07/19|.011618J|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	1,953	280,000	143.336	7,196				7,196		7,196			(7,196)			0010
.042418A MXEA ASIAN03/28/|.042418A|MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/28/2019	03/28/2019	Expiration	853	1,707,535	2001.8	54,148				54,148		54,148			(54,148)			0010
.020718N EEJ EUR002/07/19|.020718N|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	7,659	1,045,000	136.44	24,453				24,453		24,449			(24,453)			0010
.N030718 SPX EUR003/07/19|.N030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5170UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	644	1,758,243	2726.8	33,934		14,269		33,934		28,625			(19,665)			0010
.032918G SPX EUR001/22/19|.032918G|SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/29/2018	01/22/2019	01/22/2019	Expiration	387	1,096,359	2832.97	19,834				19,834		19,767			(19,834)			0010
.032918B SPX ASIAN03/14/1|.032918B|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/29/2018	03/14/2019	03/14/2019	Expiration	568	1,561,705	2749.48	27,792				27,792		27,345			(27,792)			0010
.012918W EEJ EUR001/28/19|.012918W|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	4,084	600,000	146.901675	12,480				12,480		12,480			(12,480)			0010
.012918J EEJ EUR001/22/19|.012918J|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	1,228	175,000	142.4	5,390				5,390		5,390			(5,390)			0010
.031418R EEJ EUR003/14/19|.031418R|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	1,817	250,000	137.53	5,075				5,075		5,065			(5,075)			0010
.022118D EEJ EUR002/14/19|.022118D|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	3,607	495,000	137.21	10,989				10,989		10,987			(10,989)			0010
.C031418 EEJ EUR003/14/19|.C031418|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	29,048	4,055,000	139.59295	102,592				102,592		102,561			(102,592)			0010
.F031418 SPX ASIAN03/14/1|.F031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/14/2018	03/14/2019	03/14/2019	Expiration	541	1,489,480	2749.48	27,555				27,555		27,220			(27,555)			0010
.021418J EEJ EUR002/07/19|.021418J|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	7,805	1,065,000	136.44	25,880				25,880		25,876			(25,880)			0010
.A31418 SPX EUR003/14/19|.A31418|SPX EURO 03/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	393	1,081,101	2749.48	36,866		23,199		36,866		33,084			(13,667)			0010
.D031418 EEJ EUR003/14/19|.D031418|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM WR22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	5,262	740,000	140.624425	16,576				16,576		16,574			(16,576)			0010

SCHEDULE DB - PART A - SECTION 2

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.021418I EEJ EUR002/07/19|.021418I|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	6,193	845,000	136.44	20,027				20,027		20,024			(20,027)			0010
.G20718 SPX ASIAN02/07/1|.G20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,049	2,813,088	2681.66	88,050		61,584		88,050		46,994			(26,466)			0010
.D11618 SPX ASIAN01/14/1|.D11618|SPX ASIAN 01/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	RBC 549300HIIRNTNKXV3M12	01/16/2018	01/14/2019	01/14/2019	Expiration	690	1,917,794	2776.42	46,620				46,620		46,620			(46,620)			0010
.0031418 SPX EUR003/14/19|.0031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	1,410	3,876,834	2749.48	71,334		83,191		71,334		61,636			11,858			0010
.032818H EEJ EUR003/14/19|.032818H|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/14/2019	03/14/2019	Expiration	1,599	220,000	137.53	4,378				4,378		4,369			(4,378)			0010
.032118I EEJ EUR003/14/19|.032118I|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	11,197	1,540,000	137.53	41,580				41,580		41,518			(41,580)			0010
.032118H EEJ EUR003/14/19|.032118H|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	4,653	640,000	137.53	16,704				16,704		16,678			(16,704)			0010
.012918K EEJ EUR001/22/19|.012918K|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	1,281	185,000	144.3224	5,328				5,328		5,328			(5,328)			0010
.X032818 SPX EUR003/28/19|.X032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	3,355	8,741,241	2605.0	262,674		480,751		262,674		129,975			218,077			0010
.H031418 SPX ASIAN03/14/1|.H031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/14/2018	03/14/2019	03/14/2019	Expiration	773	2,125,572	2749.48	47,613				47,613		47,134			(47,613)			0010
.Z031418 SPX EUR003/14/19|.Z031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	1,182	3,251,468	2749.48	106,323		69,772		106,323		95,129			(36,551)			0010
.H032118 SPX ASIAN03/21/1|.H032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/21/2018	03/21/2019	03/21/2019	Exercise	494	1,341,402	2711.93	37,828		12,143		37,828		36,065			(25,684)			0010
.011618V EEJ EUR001/14/19|.011618V|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	6,957	1,000,000	143.7384	23,200				23,200		23,200			(23,200)			0010
.022118C EEJ EUR002/14/19|.022118C|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	3,716	510,000	137.21	10,761				10,761		10,759			(10,761)			0010
.032218L MXEA EUR003/07/1|.032218L|MXEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	03/07/2019	03/07/2019	Expiration	1,039	2,107,040	2027.95	50,080				50,080		49,935			(50,080)			0010
.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	01/07/2019	Expiration	785	2,159,370	2747.71	52,473				52,473		52,456			(52,473)			0010
.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	02/21/2019	Exercise	1,258	3,398,678	2701.33	102,980		29,236		102,980		95,494			(73,744)			0010
.012918V EEJ EUR001/28/19|.012918V|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	2,047	300,000	146.54425	6,480				6,480		6,480			(6,480)			0010
.R22118 SPX EUR002/21/19|.R22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	1,392	3,760,997	2701.33	114,334		102,402		114,334		99,828			(11,932)			0010
.022118P EEJ EUR002/14/19|.022118P|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	798	112,000	140.297225	2,755				2,755		2,755			(2,755)			0010
.T20718 SPX EUR002/07/19|.T20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	8,873	23,794,476	2681.66	766,182		216,413		766,182		684,537			(549,769)			0010
.R21418 SPX EUR002/14/19|.R21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	6,386	17,235,367	2698.63	558,426		300,814		558,426		500,221			(257,612)			0010
.L22118 SPX EUR002/21/19|.L22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	3,000	8,105,355	2701.33	186,423		220,687		186,423		158,512			34,264			0010
.L030718 SPX EUR003/07/19|.L030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SSEF7VJP5I70UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	327	893,157	2726.8	13,576		7,249		13,576		11,260			(6,327)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.A21418 SPX ASIAN02/14/1|.A21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	339	915,468	2698.63	14,647		13,581		14,647		8,320			(1,067)			0010
.022218C MXEA ASIAN02/14/1|.022218C|MXEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/14/2019	02/14/2019	Expiration	594	1,208,095	2033.83	31,910				31,910		31,910			(31,910)			0010
.012218T EEJ EURO01/22/19|.012218T|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	6,540	950,000	145.248	22,325				22,325		22,325			(22,325)			0010
.032118T EEJ EURO03/21/19|.032118T|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	12,981	1,785,000	137.5	47,303				47,303		47,192			(47,303)			0010
.012218I EEJ EURO01/14/19|.012218I|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	1,028	145,000	140.92	4,524				4,524		4,524			(4,524)			0010
.L22818 SPX EURO02/28/19|.L22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	1,194	3,241,125	2713.83	109,550		84,389		109,550		96,790			(25,161)			0010
.S030718 SPX EURO03/07/19|.S030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	5,238	14,285,137	2726.8	369,985		115,934		369,985		319,508			(254,051)			0010
.032118U EEJ EURO03/21/19|.032118U|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	20,218	2,780,000	137.5	76,450				76,450		76,278			(76,450)			0010
.K22818 SPX EURO02/28/19|.K22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	7,602	20,631,248	2713.83	670,516		537,176		670,516		590,248			(133,340)			0010
.032118Z EEJ EURO03/21/19|.032118Z|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	3,768	535,000	141.96875	10,005				10,005		10,004			(10,005)			0010
.G12218 SPX EURO01/22/19|.G12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	3,115	8,825,948	2832.97	227,710				227,710		227,205			(227,710)			0010
.N031418 SPX EURO03/14/19|.N031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	479	1,319,187	2749.48	20,447		28,308		20,447		17,535			7,861			0010
.022218I MXEA EURO01/28/1|.022218I|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/28/2019	01/28/2019	Expiration	571	1,239,767	2171.22	21,024				21,024		21,024			(21,024)			0010
.B21418 SPX ASIAN02/14/1|.B21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	837	2,259,313	2698.63	44,283		33,517		44,283		28,662			(10,766)			0010
.M22118 SPX EURO02/21/19|.M22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	2,408	6,507,236	2701.33	155,523		177,175		155,523		132,703			21,652			0010
.022818S EEJ EURO02/21/19|.022818S|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	3,459	485,000	140.174525	12,416				12,416		12,416			(12,416)			0010
.012918P EEJ EURO01/28/19|.012918P|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	17,486	2,500,000	142.97	66,000				66,000		66,000			(66,000)			0010
.K022818 SPX EURO01/14/19|.K022818|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/28/2018	01/14/2019	01/14/2019	Expiration	868	2,409,933	2776.42	66,923				66,910		66,869			(66,923)			0010
.030718M EEJ EURO02/28/19|.030718M|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	3,691	515,000	139.498185	12,463				12,463		12,462			(12,463)			0010
.022218E MXEA EURO01/22/1|.022218E|MXEA EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/22/2019	01/22/2019	Expiration	1,255	2,711,352	2160.44	43,549				43,549		43,548			(43,549)			0010
.M030718 SPX EURO03/07/19|.M030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	1,293	3,526,012	2726.8	64,173		28,616		64,173		53,921			(35,557)			0010
.022218D MXEA ASIAN02/21/1|.022218D|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/21/2019	02/21/2019	Expiration	530	1,093,008	2062.28	25,000				25,000		25,000			(25,000)			0010
.022218H MXEA EURO01/28/1|.022218H|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/28/2019	01/28/2019	Expiration	1,454	3,156,954	2171.22	50,018				50,018		50,018			(50,018)			0010
.022818R EEJ EURO02/21/19|.022818R|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	1,617	225,000	139.077805	6,525				6,525		6,525			(6,525)			0010

SCHEDULE DB - PART A - SECTION 2

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.L022818 SPX EUR002/07/19|.L022818|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/28/2018	02/07/2019	02/07/2019	Exercise	985	2,641,435	2681.66	83,016		24,024		83,016		74,379			(58,992)			0010
.M031418 SPX ASIAN03/14/1|.M031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/14/2018	03/14/2019	03/14/2019	Expiration	1,018	2,800,134	2749.48	86,524				86,524		85,893			(86,524)			0010
.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	03/07/2019	Exercise	7,761	21,164,593	2726.8	689,966		171,766		689,766		607,397			(518,199)			0010
.M022818 SPX EUR002/14/19|.M022818|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/28/2018	02/14/2019	02/14/2019	Exercise	1,425	3,845,548	2698.63	125,101		67,118		125,101		112,533			(57,983)			0010
.021418Z EEJ EUR002/14/19|.021418Z|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	1,702	240,000	140.983275	4,896				4,896		4,896			(4,896)			0010
.022818Y EEJ EUR002/28/19|.022818Y|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	17,909	2,475,000	138.1983	67,815				67,815		67,797			(67,815)			0010
.022118W EEJ EUR002/21/19|.022118W|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	17,248	2,400,000	139.14635	60,720				60,720		60,717			(60,720)			0010
.031418J EEJ EUR003/07/19|.031418J|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	4,666	640,000	137.16	18,944				18,944		18,923			(18,944)			0010
.T032118 SPX EUR003/21/19|.T032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	457	1,241,073	2711.93	36,488		65,282		36,488		29,358			28,794			0010
.V031418 SPX EUR003/14/19|.V031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	4,705	12,937,987	2749.48	360,970		277,631		360,970		319,544			(83,339)			0010
.C032118 SPX ASIAN03/21/1|.C032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/21/2018	03/21/2019	03/21/2019	Exercise	618	1,676,725	2711.93	37,391		15,179		37,391		35,189			(22,212)			0010
.031418K EEJ EUR003/07/19|.031418K|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	1,664	230,000	138.1887	6,992				6,992		6,989			(6,992)			0010
.U031418 SPX EUR003/14/19|.U031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	2,631	7,234,072	2749.48	193,873		155,233		193,873		171,188			(38,640)			0010
.032218P MXEA EUR003/14/1|.032218P|MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/22/2018	03/14/2019	03/14/2019	Expiration	875	1,790,443	2046.22	44,993				44,993		44,878			(44,993)			0010
.022818F EEJ EUR002/21/19|.022818F|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	5,981	820,000	137.09	18,040				18,040		18,032			(18,040)			0010
.L031418 SPX ASIAN03/14/1|.L031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/14/2018	03/14/2019	03/14/2019	Expiration	410	1,128,868	2749.48	31,834				31,834		31,580			(31,834)			0010
.022118V EEJ EUR002/21/19|.022118V|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	28,889	4,000,000	138.4609	109,200				109,200		109,191			(109,200)			0010
.0322180 MXEA EUR003/14/1|.0322180|MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/22/2018	03/14/2019	03/14/2019	Expiration	946	1,935,724	2046.22	43,157				43,157		43,038			(43,157)			0010
.032918L SPX EUR003/28/19|.032918L|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/29/2018	03/28/2019	03/28/2019	Exercise	667	1,737,535	2605.0	57,409		100,777		57,409		30,192			43,368			0010
.W031418 SPX EUR003/14/19|.W031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19QL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	1,302	3,582,300	2749.48	103,170		76,871		103,170		91,536			(26,299)			0010
.K031418 SPX ASIAN03/14/1|.K031418|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQ0F39	03/14/2018	03/14/2019	03/14/2019	Expiration	1,557	4,281,006	2749.48	110,878				110,878		109,914			(110,878)			0010
.031418I EEJ EUR003/07/19|.031418I|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	3,900	535,000	137.16	15,248				15,248		15,230			(15,248)			0010
.P022818 SPX ASIAN02/28/1|.P022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	513	1,393,424	2713.83	26,614		277		26,614		26,134			(26,337)			0010
.011618F EEJ EUR001/07/19|.011618F|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	1,287	180,000	139.84	5,526				5,526		5,526			(5,526)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.022218J MXEA EUR002/07/1|.022218J|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	02/07/2019	02/07/2019	Expiration	515	1,051,908	2042.54	24,468				24,468		24,462			(24,468)			0010
.012218H EEJ EUR001/14/19|.012218H|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	9,260	1,305,000	140.92	36,149				36,149		36,148			(36,149)			0010
.030718H EEJ EUR002/28/19|.030718H|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	13,118	1,795,000	136.83	49,542				49,542		49,497			(49,542)			0010
.032118N EEJ EUR003/14/19|.032118N|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	1,777	250,000	140.624425	5,375				5,375		5,374			(5,375)			0010
.E12918 SPX ASIAN01/28/1|.E12918|SPX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	1,587	4,530,692	2853.53	121,876				121,876		121,876			(121,876)			0010
.012218U EEJ EUR001/22/19|.012218U|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/22/2019	01/22/2019	Expiration	3,827	560,000	146.316	11,648				11,648		11,648			(11,648)			0010
.D032118 SPX ASIAN03/21/1|.D032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	03/21/2018	03/21/2019	03/21/2019	Exercise	947	2,569,008	2711.93	59,344		23,256		59,344		55,970			(36,088)			0010
.012918O EEJ EUR001/28/19|.012918O|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/28/2019	01/28/2019	Expiration	27,977	4,000,000	142.97	102,800				102,800		102,800			(102,800)			0010
.012918B EEJ EUR001/14/19|.012918B|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/14/2019	01/14/2019	Expiration	3,462	488,000	140.92	15,079				15,079		15,079			(15,079)			0010
.030718G EEJ EUR002/28/19|.030718G|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	21,121	2,890,000	136.83	76,007				76,007		75,934			(76,007)			0010
.032918K SPX EUR003/21/19|.032918K|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	03/29/2018	03/21/2019	03/21/2019	Exercise	1,301	3,528,221	2711.93	89,717		185,978		89,717		69,229			96,261			0010
.S032118 SPX EUR003/21/19|.S032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	5,835	15,825,836	2711.93	441,541		786,527		441,541		352,958			344,986			0010
.E22818 SPX EUR002/28/19|.E22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	2,218	6,020,727	2713.83	144,497		156,762		144,497		123,729			12,264			0010
.012218G EEJ EUR001/14/19|.012218G|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/22/2018	01/14/2019	01/14/2019	Expiration	3,831	540,000	140.92	13,986				13,986		13,986			(13,986)			0010
.032118A EEJ EUR002/14/19|.032118A|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	02/14/2019	02/14/2019	Expiration	2,368	325,000	137.21	7,508				7,508		7,506			(7,508)			0010
.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	02/07/2019	Exercise	3,457	9,272,108	2681.66	236,439		84,331		236,439		206,901			(152,108)			0010
.011618E EEJ EUR001/07/19|.011618E|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	2,395	335,000	139.84	9,179				9,179		9,179			(9,179)			0010
.0022818 SPX ASIAN02/28/1|.0022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	419	1,139,144	2713.83	16,632		227		16,632		16,240			(16,405)			0010
.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	01/22/2019	Expiration	1,388	3,934,039	2832.97	102,132				102,132		102,132			(102,132)			0010
.P032818 SPX EUR003/28/19|.P032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	3,734	9,729,083	2605.0	199,933		350,247		199,933		89,020			150,314			0010
.032118Y EEJ EUR003/21/19|.032118Y|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	15,893	2,240,000	140.9375	47,488				47,488		47,478			(47,488)			0010
.0022818 SPX ASIAN02/28/1|.0022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	1,298	3,525,124	2713.83	72,618		701		72,618		71,402			(71,916)			0010
.M10818 SPX EUR001/07/19|.M10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	1,599	4,393,913	2747.71	123,579				123,579		123,575			(123,579)			0010
.E032118 SPX ASIAN03/21/1|.E032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	03/21/2018	03/21/2019	03/21/2019	Exercise	1,771	4,804,108	2711.93	115,299		43,490		115,299		108,988			(71,809)			0010

SCHEDULE DB - PART A - SECTION 2

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.D21418 SPX ASIAN02/14/1|.D21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	862	2,327,425	2698.63	55,393		34,527		55,393		39,301			(20,865)			0010
.Q032818 SPX EUR003/28/19|.Q032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	1,835	4,782,372	2605.0	104,973		185,071		104,973		47,501			80,098			0010
.Y022818 SPX EUR002/28/19|.Y022818|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	423	1,148,190	2713.83	18,027		29,895		18,027		14,883			11,869			0010
.C20718 SPX ASIAN02/07/1|.C20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	1,781	4,777,887	2681.66	124,703		104,597		124,703		54,971			(20,106)			0010
.B22818 EEJ EUR002/28/19|.B22818|EEJ EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	9,625	1,350,000	140.25075	29,160				29,160		29,159			(29,160)			0010
.I22118 SPX EUR002/21/19|.I22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	1,456	3,933,819	2701.33	73,956		107,107		73,956		61,665			33,152			0010
.D12918 SPX ASIAN01/28/1|.D12918|SPX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	1,793	5,118,524	2853.53	134,105				134,105		134,105			(134,105)			0010
.021418M EEJ EUR002/07/19|.021418M|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	1,535	210,000	136.7811	5,859				5,859		5,859			(5,859)			0010
.032818Y EEJ EUR003/28/19|.032818Y|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	15,366	2,100,000	136.6631	55,860				55,860		55,537			(55,860)			0010
.R022818 SPX ASIAN02/28/1|.R022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	1,100	2,986,943	2713.83	66,609		594		66,609		65,579			(66,014)			0010
.030718U EEJ EUR003/07/19|.030718U|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	23,893	3,310,000	138.5316	90,694				90,694		90,660			(90,694)			0010
.Z022818 SPX EUR002/28/19|.Z022818|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	1,385	3,758,736	2713.83	68,409		97,866		68,409		57,174			29,547			0010
.030718E EEJ EUR002/28/19|.030718E|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	2,484	340,000	136.83	7,990				7,990		7,981			(7,990)			0010
.C12918 SPX ASIAN01/28/1|.C12918|SPX ASIAN 01/28/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	01/29/2018	01/28/2019	01/28/2019	Expiration	894	2,551,799	2853.53	63,029				63,029		63,029			(63,029)			0010
.032118F EEJ EUR003/14/19|.032118F|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	2,072	285,000	137.53	5,814				5,814		5,803			(5,814)			0010
.021418N EEJ EUR002/07/19|.021418N|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	980	135,000	137.73618	3,375				3,375		3,375			(3,375)			0010
.B20718 SPX ASIAN02/07/1|.B20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	917	2,460,155	2681.66	60,274		53,858		60,274		24,368			(6,416)			0010
.022118X EEJ EUR002/21/19|.022118X|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	9,301	1,300,000	139.763255	30,550				30,550		30,549			(30,550)			0010
.L20718 SPX EUR002/07/19|.L20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	3,278	8,792,144	2681.66	198,703		79,966		198,703		171,878			(118,737)			0010
.010818X EEJ EUR001/07/19|.010818X|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	4,142	590,000	142.42704	13,924				13,924		13,924			(13,924)			0010
.022118Q EEJ EUR002/21/19|.022118Q|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	6,017	825,000	137.09	20,543				20,543		20,534			(20,543)			0010
.K22118 SPX EUR002/21/19|.K22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	2,550	6,889,765	2701.33	153,642		187,590		153,642		130,231			33,948			0010
.031418S EEJ EUR003/14/19|.031418S|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	4,653	640,000	137.53	13,376				13,376		13,350			(13,376)			0010
.A20718 SPX ASIAN02/07/1|.A20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	2,968	7,961,366	2681.66	182,316		174,290		182,316		66,122			(8,026)			0010

SCHEDULE DB - PART A - SECTION 2

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.R032818 SPX EUR003/28/19|.R032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	2,487	6,481,209	2605.0	147,448		260,542		147,448		67,411			113,095			0010
.M20718 SPX EUR002/07/19|.M20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	3,744	10,041,100	2681.66	242,995		91,325		242,995		211,592			(151,670)			0010
.J22118 SPX EUR002/21/19|.J22118|SPX EURO 02/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/21/2018	02/21/2019	02/21/2019	Exercise	1,547	4,181,127	2701.33	86,549		113,841		86,549		72,832			27,292			0010
.032818Z EEJ EUR003/28/19|.032818Z|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	18,931	2,600,000	137.33965	63,960				63,960		63,701			(63,960)			0010
.030718F EEJ EUR002/28/19|.030718F|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	1,973	270,000	136.83	6,696				6,696		6,689			(6,696)			0010
.032818G EEJ EUR003/14/19|.032818G|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/14/2019	03/14/2019	Expiration	10,833	1,490,000	137.53	28,459				28,459		28,399			(28,459)			0010
.L10818 SPX EUR001/07/19|.L10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	8,112	22,292,036	2747.71	602,442				602,442		602,425			(602,442)			0010
.031418U EEJ EUR003/14/19|.031418U|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	3,308	455,000	137.53	10,192				10,192		10,174			(10,192)			0010
.010818V EEJ EUR001/07/19|.010818V|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	32,321	4,565,000	141.2384	123,255				123,255		123,255			(123,255)			0010
.032818W EEJ EUR003/28/19|.032818W|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	47,594	6,440,000	135.31	168,728				168,728		166,483			(168,728)			0010
.022118R EEJ EUR002/21/19|.022118R|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	24,801	3,400,000	137.09	87,040				87,040		87,006			(87,040)			0010
.030718T EEJ EUR003/07/19|.030718T|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	26,611	3,650,000	137.16	101,835				101,835		101,714			(101,835)			0010
.030718N EEJ EUR003/07/19|.030718N|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	9,405	1,290,000	137.16	26,961				26,961		26,918			(26,961)			0010
.032118E EEJ EUR003/07/19|.032118E|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/07/2019	03/07/2019	Expiration	4,556	625,000	137.16	17,438				17,438		17,417			(17,438)			0010
.021418O EEJ EUR002/07/19|.021418O|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	4,555	630,000	138.28194	14,805				14,805		14,805			(14,805)			0010
.0032118 SPX EUR003/21/19|.0032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	3,890	10,549,914	2711.93	242,648		419,868		242,648		189,891			177,220			0010
.G11618 SPX EUR001/14/19|.G11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	553	1,537,855	2776.42	27,066				27,066		27,035			(27,066)			0010
.040918G EEJ EUR003/21/19|.040918G|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/21/2019	03/21/2019	Expiration	2,000	275,000	137.5	5,610				5,610		5,593			(5,610)			0010
.032818A EEJ EUR002/21/19|.032818A|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	02/21/2019	02/21/2019	Expiration	729	100,000	137.09	2,110				2,110		2,109			(2,110)			0010
.022118S EEJ EUR002/21/19|.022118S|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	27,719	3,800,000	137.09	101,840				101,840		101,803			(101,840)			0010
.010818 SPX EUR001/07/19|.010818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	4,377	12,027,633	2747.71	376,766				376,766		376,756			(376,766)			0010
.030718L EEJ EUR002/28/19|.030718L|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	3,133	435,000	138.814035	11,397				11,397		11,395			(11,397)			0010
.U030718 SPX EUR003/07/19|.U030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56SEF7VJP5I70UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	6,206	16,922,781	2726.8	472,146		137,341		472,146		410,235			(334,805)			0010
.031418D EEJ EUR003/07/19|.031418D|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	4,410	605,000	137.16	12,947				12,947		12,927			(12,947)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.I11618 SPX EUR001/14/19|.I11618|SPX EURO 01/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	GSI W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	1,874	5,204,705	2776.42	115,024				115,024		114,913			(115,024)			0010
.040918F EEJ EUR003/21/19|.040918F|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/21/2019	03/21/2019	Expiration	2,254	310,000	137.5	5,952				5,952		5,933			(5,952)			0010
.031418T EEJ EUR003/14/19|.031418T|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	2,035	280,000	137.53	6,132				6,132		6,121			(6,132)			0010
.010818W EEJ EUR001/07/19|.010818W|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	5,460	775,000	141.9376	19,375				19,375		19,375			(19,375)			0010
.C21418 SPX ASIAN02/14/1|.C21418|SPX ASIAN 02/14/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	02/14/2019	Exercise	2,009	5,423,628	2698.63	122,032		80,460		122,032		84,532			(41,572)			0010
.030718S EEJ EUR003/07/19|.030718S|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	25,408	3,485,000	137.16	93,747				93,747		93,631			(93,747)			0010
.T030718 SPX EUR003/07/19|.T030718|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	03/07/2018	03/07/2019	03/07/2019	Exercise	2,014	5,493,415	2726.8	147,224		44,583		147,224		127,499			(102,640)			0010
.022818J EEJ EUR002/21/19|.022818J|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/21/2019	02/21/2019	Expiration	3,100	425,000	137.09	11,390				11,390		11,386			(11,390)			0010
.P10818 SPX EUR001/07/19|.P10818|SPX EURO 01/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I70UK5573	01/08/2018	01/07/2019	01/07/2019	Expiration	637	1,751,820	2747.71	56,628				56,628		56,626			(56,628)			0010
.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	01/14/2019	Expiration	1,738	4,825,978	2776.42	97,967				97,967		97,866			(97,967)			0010
.032818V EEJ EUR003/28/19|.032818V|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/28/2019	03/28/2019	Expiration	43,973	5,950,000	135.31	148,750				148,750		146,646			(148,750)			0010
.032218F MXEA EUR002/21/1|.032218F|MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	02/21/2019	02/21/2019	Expiration	1,181	2,435,553	2062.28	51,480				51,480		51,453			(51,480)			0010
.032118O EEJ EUR003/14/19|.032118O|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/14/2019	03/14/2019	Expiration	2,288	325,000	141.999725	5,883				5,883		5,882			(5,883)			0010
.011618O EEJ EUR001/14/19|.011618O|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	19,869	2,800,000	140.92	69,720				69,720		69,720			(69,720)			0010
.B032118 SPX ASIAN03/21/1|.B032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/21/2018	03/21/2019	03/21/2019	Exercise	1,228	3,332,190	2711.93	67,977		30,165		67,977		63,604			(37,812)			0010
.040918E EEJ EUR003/21/19|.040918E|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/21/2019	03/21/2019	Expiration	1,200	165,000	137.5	2,657				2,657		2,646			(2,657)			0010
.032918H SPX EUR002/28/19|.032918H|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/29/2018	02/28/2019	02/28/2019	Exercise	2,967	8,051,934	2713.83	217,066		209,648		217,066		185,864			(7,418)			0010
.040918P EEJ EUR003/28/19|.040918P|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	7,262	995,000	137.001375	24,776				24,776		24,652			(24,776)			0010
.021418U EEJ EUR002/14/19|.021418U|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	10,021	1,375,000	137.21	37,950				37,950		37,944			(37,950)			0010
.040918O EEJ EUR003/28/19|.040918O|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	1,903	260,000	136.595445	6,786				6,786		6,744			(6,786)			0010
.010818P EEJ EUR001/07/19|.010818P|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	15,231	2,130,000	139.84	48,351				48,351		48,351			(48,351)			0010
.021418K EEJ EUR002/07/19|.021418K|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	6,596	900,000	136.44	22,320				22,320		22,317			(22,320)			0010
.020718P EEJ EUR002/07/19|.020718P|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	30,929	4,220,000	136.44	108,032				108,032		108,017			(108,032)			0010
.Z032818 SPX EUR003/28/19|.Z032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	1,416	3,689,367	2605.0	120,089		222,835		120,089		61,123			102,746			0010

SCHEDULE DB - PART A - SECTION 2

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.022818B EEJ EUR002/07/19|.022818B|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/07/2019	02/07/2019	Expiration	2,088	285,000	136.44	8,493				8,493		8,492			(8,493)			0010
.022118Z EEJ EUR002/21/19|.022118Z|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/21/2019	02/21/2019	Expiration	1,206	170,000	140.859975	3,502				3,502		3,502			(3,502)			0010
.F22818 SPX EUR002/28/19|.F22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	5,038	13,673,911	2713.83	352,787		356,028		352,787		304,026			3,241			0010
.012318B MXEA ASIAN01/07/|.012318B|MXEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	01/23/2018	01/07/2019	01/07/2019	Expiration	758	1,591,050	2099.01	55,903				55,903		55,902			(55,903)			0010
.031418E EEJ EUR003/07/19|.031418E|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	3,426	470,000	137.16	10,951				10,951		10,935			(10,951)			0010
.022118G EEJ EUR002/14/19|.022118G|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	3,935	540,000	137.21	13,284				13,284		13,282			(13,284)			0010
.032218G MXEA EUR002/21/1|.032218G|MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	02/21/2019	02/21/2019	Expiration	990	2,041,657	2062.28	47,985				47,985		47,962			(47,985)			0010
.021418D EEJ EUR002/07/19|.021418D|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	3,664	500,000	136.44	10,200				10,200		10,198			(10,200)			0010
.043018C EEJ EUR003/28/19|.043018C|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	03/28/2019	03/28/2019	Expiration	1,404	190,000	135.31	5,130				5,130		5,064			(5,130)			0010
.H22818 SPX EUR002/28/19|.H22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	6,502	17,646,613	2713.83	490,576		459,465		490,576		425,674			(31,111)			0010
.012318I MXEA EUR001/07/1|.012318I|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	01/23/2018	01/07/2019	01/07/2019	Expiration	1,543	3,238,772	2099.01	97,734				97,734		97,734			(97,734)			0010
.T031418 SPX EUR003/14/19|.T031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	6,718	18,471,034	2749.48	474,706		396,363		474,706		418,040			(78,343)			0010
.021418V EEJ EUR002/14/19|.021418V|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/14/2019	02/14/2019	Expiration	37,883	5,250,000	138.5821	142,275				142,275		142,271			(142,275)			0010
.020718O EEJ EUR002/07/19|.020718O|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	45,624	6,225,000	136.44	155,625				155,625		155,603			(155,625)			0010
.K12218 SPX EUR001/22/19|.K12218|SPX EURO 01/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/22/2018	01/22/2019	01/22/2019	Expiration	4,601	13,035,543	2832.97	410,620				410,620		409,834			(410,620)			0010
.032918I SPX EUR003/07/19|.032918I|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCLQOF39	03/29/2018	03/07/2019	03/07/2019	Exercise	1,833	4,998,224	2726.8	131,958		40,564		131,958		112,498			(91,393)			0010
.011618P EEJ EUR001/14/19|.011618P|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/14/2019	01/14/2019	Expiration	16,959	2,390,000	140.92	61,184				61,184		61,184			(61,184)			0010
.032218M MXEA EUR003/07/1|.032218M|MXEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	03/07/2019	03/07/2019	Expiration	1,050	2,129,348	2027.95	57,278				57,278		57,126			(57,278)			0010
.E20718 SPX ASIAN02/07/1|.E20718|SPX ASIAN 02/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	3,528	9,462,023	2681.66	283,860		207,142		283,860		145,765			(76,719)			0010
.B030718 EEJ EQFWD03/07/1|.B030718|EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Expiration	2,372	325,000	137.0	3,250				3,250		3,238			(3,250)			0010
.G22818 SPX EUR002/28/19|.G22818|SPX EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	02/28/2018	02/28/2019	02/28/2019	Exercise	2,187	5,936,763	2713.83	158,512		154,576		158,512		137,037			(3,936)			0010
.040918Q EEJ EUR003/28/19|.040918Q|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/09/2018	03/28/2019	03/28/2019	Expiration	3,049	425,000	139.3693	7,863				7,863		7,852			(7,863)			0010
.032118P EEJ EUR003/21/19|.032118P|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/21/2018	03/21/2019	03/21/2019	Expiration	3,018	415,000	137.5	9,006				9,006		8,980			(9,006)			0010
.Y032818 SPX EUR003/28/19|.Y032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	2,770	7,217,669	2605.0	221,943		408,512		221,943		110,488			186,568			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.021418E EEJ EUR002/07/19|.021418E|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	2,858	390,000	136.44	8,307				8,307		8,306			(8,307)			0010
.L12918 SPX EUR001/28/19|.L12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	11,288	32,213,064	2853.53	881,027				881,027		877,359			(881,027)			0010
.E022818 SPX ASIAN01/22/1|.E022818|SPX ASIAN 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	02/28/2018	01/22/2019	01/22/2019	Expiration	796	2,264,381	2844.7	31,896				31,896		31,896			(31,896)			0010
.U032118 SPX EUR003/21/19|.U032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	4,709	12,772,550	2711.93	392,117		673,261		392,117		317,065			281,143			0010
.031418F EEJ EUR003/07/19|.031418F|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	2,150	295,000	137.16	7,169				7,169		7,159			(7,169)			0010
.031418M EEJ EUR003/07/19|.031418M|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	1,944	270,000	138.8745	7,614				7,614		7,612			(7,614)			0010
.K20718 SPX EUR002/07/19|.K20718|SPX EURO 02/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/07/2018	02/07/2019	02/07/2019	Exercise	2,429	6,514,476	2681.66	143,319		59,250		143,319		123,668			(84,069)			0010
.V032118 SPX EUR003/21/19|.V032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	1,445	3,920,428	2711.93	127,022		206,652		127,022		103,379			79,630			0010
.E032818 SPX ASIAN03/28/1|.E032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/28/2018	03/28/2019	03/28/2019	Exercise	615	1,602,470	2605.0	30,447		56,409		30,447		(8,267)			25,962			0010
.011618G EEJ EUR001/07/19|.011618G|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	1,787	250,000	139.84	8,250				8,250		8,250			(8,250)			0010
.032818O EEJ EUR003/21/19|.032818O|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	24,072	3,310,000	137.5	63,883				63,883		63,678			(63,883)			0010
.K12918 SPX EUR001/28/19|.K12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G5GSEF7VJP5I7OUK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	4,485	12,798,654	2853.53	335,965				335,965		334,531			(335,965)			0010
.S031418 SPX EUR003/14/19|.S031418|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	1,704	4,685,659	2749.48	113,393		100,548		113,393		99,507			(12,845)			0010
.043018B EEJ EUR003/28/19|.043018B|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	04/30/2018	03/28/2019	03/28/2019	Expiration	1,995	270,000	135.31	6,669				6,669		6,575			(6,669)			0010
.012318J MXEA EUR001/07/1|.012318J|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	01/23/2018	01/07/2019	01/07/2019	Expiration	453	950,852	2099.01	34,034				34,034		34,034			(34,034)			0010
.030718D EEJ EUR002/28/19|.030718D|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/07/2018	02/28/2019	02/28/2019	Expiration	5,371	735,000	136.83	16,538				16,538		16,519			(16,538)			0010
.010818Z SPX ASIAN01/07/1|.010818Z|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	01/07/2019	Expiration	557	1,533,195	2747.71	25,758				25,758		25,746			(25,758)			0010
.F032818 SPX ASIAN03/28/1|.F032818|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/28/2018	03/28/2019	03/28/2019	Exercise	1,435	3,739,145	2605.0	77,026		144,700		77,026		(17,166)			67,674			0010
.031418L EEJ EUR003/07/19|.031418L|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/07/2019	03/07/2019	Expiration	1,336	185,000	138.46302	5,458				5,458		5,455			(5,458)			0010
.K032118 SPX EUR003/21/19|.K032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	1,473	3,995,357	2711.93	73,515		124,254		73,515		56,183			50,740			0010
.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	03/07/2019	Exercise	2,566	6,997,093	2726.8	160,709		39,545		160,709		150,300			(121,164)			0010
.032818P EEJ EUR003/21/19|.032818P|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	2,981	410,000	137.5	8,241				8,241		8,216			(8,241)			0010
.012918L EEJ EUR001/22/19|.012918L|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	4,393	635,000	144.536	17,907				17,907		17,907			(17,907)			0010
.022818D EEJ EUR002/14/19|.022818D|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/14/2019	02/14/2019	Expiration	2,711	372,000	137.21	10,714				10,714		10,712			(10,714)			0010

SCHEDULE DB - PART A - SECTION 2

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.011618H EEJ EUR001/07/19|.011618H|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	1,204	170,000	141.16848	5,542				5,542		5,542			(5,542)			0010
.042418I MXEA EUR003/28/1|.042418I|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	04/24/2018	03/28/2019	03/28/2019	Expiration	1,390	2,782,502	2001.8	81,051				81,051		80,169			(81,051)			0010
.C22818 EEJ EUR002/28/19|.C22818|EEJ EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	3,751	530,000	141.276975	10,070				10,070		10,070			(10,070)			0010
.020718W EEJ EUR002/07/19|.020718W|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	1,358	190,000	139.851	4,104				4,104		4,104			(4,104)			0010
.L032118 SPX EUR003/21/19|.L032118|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/21/2018	03/21/2019	03/21/2019	Exercise	531	1,440,529	2711.93	28,667		48,688		28,667		22,099			20,022			0010
.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	03/07/2019	Exercise	1,423	3,881,484	2726.8	78,825		21,937		78,825		73,052			(56,889)			0010
.S032818 SPX EUR003/28/19|.S032818|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	STB ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	03/28/2019	Exercise	2,393	6,236,210	2605.0	148,110		262,543		148,110		68,558			114,433			0010
.A10818 SPX ASIAN01/07/1|.A10818|SPX ASIAN 01/07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	01/08/2018	01/07/2019	01/07/2019	Expiration	880	2,420,293	2747.71	46,711				46,711		46,693			(46,711)			0010
.022218G MXEA EUR001/28/1|.022218G|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/22/2018	01/28/2019	01/28/2019	Expiration	540	1,172,459	2171.22	16,859				16,859		16,859			(16,859)			0010
.032218E MXEA EUR002/21/1|.032218E|MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19OL770XOHC3ZE78	03/22/2018	02/21/2019	02/21/2019	Expiration	635	1,309,548	2062.28	25,013				25,013		24,999			(25,013)			0010
.022118I EEJ EUR002/14/19|.022118I|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	4,190	575,000	137.21	15,468				15,468		15,465			(15,468)			0010
.A032118 SPX ASIAN03/21/1|.A032118|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	03/21/2018	03/21/2019	03/21/2019	Exercise	455	1,234,890	2711.93	21,858		11,179		21,858		20,240			(10,679)			0010
.022118H EEJ EUR002/14/19|.022118H|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/21/2018	02/14/2019	02/14/2019	Expiration	6,486	890,000	137.21	23,140				23,140		23,136			(23,140)			0010
.012918E EEJ EUR001/22/19|.012918E|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	2,457	350,000	142.4	8,540				8,540		8,540			(8,540)			0010
.032818N EEJ EUR003/21/19|.032818N|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/28/2018	03/21/2019	03/21/2019	Expiration	3,272	450,000	137.5	8,280				8,280		8,252			(8,280)			0010
.J12918 SPX EUR001/28/19|.J12918|SPX EURO 01/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	01/29/2018	01/28/2019	01/28/2019	Expiration	1,205	3,441,175	2853.53	86,201				86,201		85,823			(86,201)			0010
.021418C EEJ EUR002/07/19|.021418C|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/14/2018	02/07/2019	02/07/2019	Expiration	6,376	870,000	136.44	16,530				16,530		16,527			(16,530)			0010
.012918F EEJ EUR001/22/19|.012918F|EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/29/2018	01/22/2019	01/22/2019	Expiration	4,424	630,000	142.4	16,632				16,632		16,632			(16,632)			0010
.S022818 SPX ASIAN02/28/1|.S022818|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BBPL G56GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	02/28/2019	Exercise	2,152	5,842,669	2713.83	134,966		1,163		134,966		132,951			(133,803)			0010
.010818O EEJ EUR001/07/19|.010818O|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/08/2018	01/07/2019	01/07/2019	Expiration	3,539	495,000	139.84	10,791				10,791		10,791			(10,791)			0010
.020718V EEJ EUR002/07/19|.020718V|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/07/2018	02/07/2019	02/07/2019	Expiration	11,317	1,575,000	139.1688	36,855				36,855		36,855			(36,855)			0010
.011618I EEJ EUR001/07/19|.011618I|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	01/16/2018	01/07/2019	01/07/2019	Expiration	1,232	175,000	141.9376	5,268				5,268		5,267			(5,268)			0010
.A22818 EEJ EUR002/28/19|.A22818|EEJ EURO 02/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/28/2019	02/28/2019	Expiration	8,469	1,185,000	139.908675	26,663				26,663		26,661			(26,663)			0010
.022818C EEJ EUR002/14/19|.022818C|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	02/28/2018	02/14/2019	02/14/2019	Expiration	1,348	185,000	137.21	5,199				5,199		5,198			(5,199)			0010

SCHEDULE DB - PART A - SECTION 2

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.S21418 SPX EURO02/14/19|.S21418|SPX EURO 02/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	02/14/2018	02/14/2019	02/14/2019	Exercise	431	1,163,352	2698.63	61,424		20,304		61,424		57,097			(41,120)			0010
.B31418 SPX EURO03/14/19|.B31418|SPX EURO 03/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI190L770XOHC3ZE78	03/14/2018	03/14/2019	03/14/2019	Exercise	1,533	4,216,472	2749.48	226,846		90,480		226,846		210,484			(136,367)			0010
.A031418 EEJ EURO03/14/19|.A031418|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	03/14/2018	03/14/2019	03/14/2019	Expiration	2,035	280,000	137.53	8,904				8,904		8,893			(8,904)			0010
.051818F SPG ASIAN03/21/1|.051818F|SPG ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	03/21/2019	03/21/2019	Expiration	6,072	1,487,621	244.98	43,803				43,803		43,316			(43,803)			0010
.051818D SPG ASIAN02/07/1|.051818D|SPG ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	02/07/2019	02/07/2019	Exercise	3,477	837,734	240.87	28,453		24,152		28,453		13,864			(4,301)			0010
.051818E SPG ASIAN02/28/1|.051818E|SPG ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	02/28/2019	02/28/2019	Exercise	6,134	1,480,085	241.29	47,422		25,748		47,422		39,557			(21,674)			0010
.051818C SPG ASIAN01/14/1|.051818C|SPG ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	01/14/2019	01/14/2019	Exercise	1,886	463,760	245.87	16,216		1,041		16,216		16,011			(15,175)			0010
.051818N SPG EURO03/14/19|.051818N|SPG EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	03/14/2019	03/14/2019	Expiration	6,991	1,719,204	245.91	37,698				37,698		36,664			(37,698)			0010
.051818M SPG EURO02/21/19|.051818M|SPG EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	02/21/2019	02/21/2019	Expiration	5,406	1,315,094	243.23	26,613				26,613		26,125			(26,613)			0010
.051818L SPG EURO01/28/19|.051818L|SPG EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	01/28/2019	01/28/2019	Expiration	3,796	940,986	247.86	18,277				18,277		18,264			(18,277)			0010
.052118O EEJ EURO03/28/19|.052118O|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	03/28/2019	03/28/2019	Expiration	1,092	150,000	137.33965	4,095				4,095		4,080			(4,095)			0010
.051818K SPG EURO01/07/19|.051818K|SPG EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CSI 1V8Y6QCX6YMJ2OELII46	05/18/2018	01/07/2019	01/07/2019	Expiration	3,226	798,140	247.39	15,655				15,655		15,655			(15,655)			0010
.D062118 EEJ EQFWD03/07/1|.D062118|EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	06/21/2018	03/07/2019	03/07/2019	Expiration	2,395	325,000	135.68	3,250				3,250		3,215			(3,250)			0010
.081718C SPX EURO12/31/20|.081718C|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/17/2018	12/31/2020	02/01/2019	Other			1.1	49,300	(49,300)					(5,843)						0010
.0926140 SPXAV5E 02/21/19|.0926140|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	02/21/2019	02/21/2019	Exercise	1,171	192,467	164.34	6,882		19,463		6,882		(8,377)			12,582			0010
.080718Y EEJ EQFWD03/07/1|.080718Y|EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	08/07/2018	03/07/2019	03/07/2019	Expiration	2,574	350,000	135.96	3,500				3,500		3,470			(3,500)			0010
.081718B SPX EURO12/31/20|.081718B|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/17/2018	12/31/2020	02/01/2019	Other			1.075	68,400	(68,400)					(7,347)						0010
.081718A SPX EURO12/31/20|.081718A|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS BFM8T61CT2L10CEMIK50	08/17/2018	12/31/2020	02/01/2019	Other			1.05	867,550	(867,750)					(90,948)						0010
.0926140 SPXAV5E 03/21/19|.0926140|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	03/21/2019	03/21/2019	Exercise	2,609	431,470	165.32	14,549		47,030		14,549		(16,519)			32,491			0010
.0926140P SPXAV5E 03/07/19|.0926140P|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	03/07/2019	03/07/2019	Exercise	2,711	449,226	165.68	14,776		39,055		14,776		(16,623)			24,279			0010
.0926140N SPXAV5E 01/07/19|.0926140N|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	09/26/2014	01/07/2019	01/07/2019	Exercise	1,228	203,412	165.64	6,641		15,211		6,641		(7,894)			8,570			0010
.120718Y EEJ EQFWD03/07/1|.120718Y|EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	12/07/2018	03/07/2019	03/07/2019	Expiration	4,581	600,000	130.96	6,000				6,000		4,698			(6,000)			0010
.122018C SPX EURO03/28/19|.122018C|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	03/28/2019	03/28/2019	Exercise	862	2,245,510	2605.0	32,946		134,731		32,946		(2,832)			101,785			0010
.122018A SPX EURO03/28/19|.122018A|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BANA B4TYDEB6GKMZO031MB27	12/20/2018	03/28/2019	03/28/2019	Exercise	384	1,000,320	2605.0	14,200		56,617		14,208		(1,239)			42,409			0010

SCHEDULE DB - PART A - SECTION 2

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.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	03/28/2019	Exercise	384	1,000,320	2605.0	13,974		55,020		13,974		(1,213)			41,046			0010
.100219A RECEIVER10/17/19|.100219A|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WSSGQX2D1J8570P30	10/02/2019	10/17/2019	11/01/2019	Expiration	16,700,000	16,700,000	1.0		36,000			36,000					(36,000)			0010
.100219B RECEIVER10/17/19|.100219B|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WSSGQX2D1J8570P30	10/02/2019	10/17/2019	10/17/2019	Expiration	16,700,000	16,700,000	1.0		49,000			49,000					(49,000)			0010
.100219C RECEIVER10/24/19|.100219C|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WSSGQX2D1J8570P30	10/02/2019	10/24/2019	10/24/2019	Expiration	16,700,000	16,700,000	1.0		50,000			50,000					(50,000)			0010
.100219D RECEIVER10/24/19|.100219D|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Capital Marke 0V6WSSGQX2D1J8570P30	10/02/2019	10/24/2019	10/24/2019	Expiration	16,700,000	16,700,000	1.0		67,000			67,000					(67,000)			0010
.111419Y RECEIVER12/19/19|.111419Y|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2019	12/19/2019	12/19/2019	Expiration	16,667,000	16,667,000	1.0		36,000			36,000					(36,000)			0010
.111419V RECEIVER12/05/19|.111419V|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2019	12/05/2019	12/05/2019	Expiration	16,667,000	16,667,000	1.0		27,000			27,000					(27,000)			0010
.111419U RECEIVER12/05/19|.111419U|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2019	12/05/2019	12/05/2019	Expiration	16,667,000	16,667,000	1.0		21,000			21,000					(21,000)			0010
.111419W RECEIVER12/12/19|.111419W|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2019	12/12/2019	12/12/2019	Expiration	16,667,000	16,667,000	1.0		29,000			29,000					(29,000)			0010
.111419Z RECEIVER12/19/19|.111419Z|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2019	12/19/2019	12/19/2019	Expiration	16,667,000	16,667,000	1.0		48,000			48,000					(48,000)			0010
.111419X RECEIVER12/12/19|.111419X|RECEIVER SPTN 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2019	12/12/2019	12/12/2019	Expiration	16,667,000	16,667,000	1.0		39,000			39,000					(39,000)			0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												206,620,833	6,020,909	228,733,917		212,641,742	XXX	145,034,604			16,092,178			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												206,620,833	6,020,909	228,733,917		212,641,742	XXX	145,034,604			16,092,178			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												206,620,833	6,020,909	228,733,917		212,641,742	XXX	145,034,604			16,092,178			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												206,620,833	6,020,909	228,733,917		212,641,742	XXX	145,034,604			16,092,178			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.051718J SPX EUR005/14/19|.051718J|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/17/2018	05/14/2019	05/14/2019	Sale	1,140	3,113,276	2730.13	(153,741)		(118,915)		(153,741)		(118,385)			34,826			0010
.052118Q EEJ EUR004/22/19|.052118Q|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	04/22/2019	04/22/2019	Expiration	2,648	368,000	138.932445	(6,550)				(6,550)		(6,516)			6,550			0010
.052318A SPX EUR004/29/19|.052318A|SPX EURO 04/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ20JLFK8MNNCL00F39	05/23/2018	04/29/2019	04/29/2019	Sale	1,889	5,002,166	2648.05	(186,331)		(304,337)		(186,331)		(115,909)			(118,006)			0010
.052118P EEJ EUR004/22/19|.052118P|EEJ EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	04/22/2019	04/22/2019	Expiration	2,673	368,000	137.64415	(7,912)				(7,912)		(7,840)			7,912			0010
.052118T EEJ EUR005/07/19|.052118T|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM W22LROWP2IHZNBB6K528	05/21/2018	05/07/2019	05/07/2019	Expiration	5,619	780,000	138.8146	(14,508)				(14,508)		(14,377)			14,508			0010
.072518C MXEA ASIAN06/14/|.072518C|MXEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19DL770X0HC3ZE78	07/25/2018	06/14/2019	06/14/2019	Expiration	407	823,699	2019.14	(11,981)				(11,981)		(11,980)			11,981			0010
.072518B MXEA ASIAN06/07/|.072518B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 2IGI19DL770X0HC3ZE78	07/25/2018	06/07/2019	06/07/2019	Expiration	917	1,857,932	2024.43	(24,048)				(24,048)		(24,047)			24,048			0010

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.072518A MXEA ASIAN05/28/|.072518A|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CBNA 21GI19OL770XOHC3ZE78	07/25/2018	05/28/2019	05/28/2019	Expiration	434	862,191	1984.22	(17,265)				(17,265)		(17,261)			17,265			0010
.C121818 SPX EUR011/14/19|.C121818|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/18/2018	11/14/2019	11/14/2019	Sale	1,480	3,998,338	2701.58	(130,684)		(417,834)		(130,684)		(31,735)			(287,150)			0010
.D121818 SPX EUR012/16/19|.D121818|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	12/18/2018	12/16/2019	12/16/2019	Sale	1,252	3,255,137	2599.95	(170,335)		(455,715)		(170,335)		(29,644)			(285,381)			0010
.B121818 SPX EUR006/14/19|.B121818|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	CIBC SNZ2OJLFK8MNNCLQ0F39	12/18/2018	06/14/2019	06/14/2019	Sale	360	1,001,696	2782.49	(16,582)		(37,616)		(16,582)		(6,603)			(21,035)			0010
.020419V SPX EUR012/16/19|.020419V|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/16/2019	12/16/2019	Sale	1,538	3,998,723	2599.95		(160,967)	(259,922)		(160,967)					(98,955)			0010
.020419U SPX EUR012/09/19|.020419U|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/09/2019	12/09/2019	Sale	1,519	3,999,649	2633.08		(163,049)	(279,982)		(163,049)					(116,933)			0010
.020419X SPX EUR012/30/19|.020419X|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/30/2019	12/30/2019	Sale	1,609	3,999,556	2485.74		(182,975)	(259,966)		(182,975)					(76,991)			0010
.020419W SPX EUR012/23/19|.020419W|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/23/2019	12/23/2019	Sale	1,655	3,999,506	2416.62		(194,049)	(259,967)		(194,049)					(65,919)			0010
.020419T SPX EUR011/29/19|.020419T|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/29/2019	12/01/2019	Sale	1,458	4,000,446	2743.79		(119,366)	(260,034)		(119,366)					(140,668)			0010
.020419K SPX EUR012/30/19|.020419K|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/30/2019	12/30/2019	Sale	1,609	3,999,556	2485.74		(142,960)	(199,983)		(142,960)					(57,023)			0010
.020419S SPX EUR011/21/19|.020419S|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/21/2019	12/01/2019	Sale	1,509	3,998,744	2649.93		(158,143)	(279,920)		(158,143)					(121,776)			0010
.020419J SPX EUR012/23/19|.020419J|SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/23/2019	12/23/2019	Sale	1,655	3,999,506	2416.62		(151,085)	(199,974)		(151,085)					(48,889)			0010
.020419R SPX EUR011/14/19|.020419R|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/14/2019	12/01/2019	Sale	1,481	4,001,040	2701.58		(133,009)	(260,064)		(133,009)					(127,055)			0010
.020419P SPX EUR010/28/19|.020419P|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	10/28/2019	12/01/2019	Sale	1,514	3,998,853	2641.25		(151,551)	(259,924)		(151,551)					(108,372)			0010
.020419N SPX EUR010/14/19|.020419N|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	10/14/2019	12/01/2019	Sale	1,454	3,999,649	2750.79		(112,583)	(259,975)		(112,583)					(147,392)			0010
.020419A SPX EUR010/14/19|.020419A|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	10/14/2019	12/01/2019	Sale	1,454	3,999,649	2750.79		(92,649)	(199,983)		(92,649)					(107,334)			0010
.020419E SPX EUR011/14/19|.020419E|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/14/2019	12/01/2019	Sale	1,481	4,001,040	2701.58		(107,328)	(200,053)		(107,328)					(92,725)			0010
.020419G SPX EUR011/29/19|.020419G|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/29/2019	12/01/2019	Sale	1,458	4,000,446	2743.79		(97,147)	(200,023)		(97,147)					(102,876)			0010
.020419C SPX EUR010/28/19|.020419C|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	10/28/2019	12/01/2019	Sale	1,514	3,998,853	2641.25		(120,802)	(199,939)		(120,802)					(79,137)			0010
.020419F SPX EUR011/21/19|.020419F|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/21/2019	12/01/2019	Sale	1,509	3,998,744	2649.93		(118,517)	(199,943)		(118,517)					(81,426)			0010
.020419H SPX EUR012/09/19|.020419H|SPX EURO 12/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/09/2019	12/09/2019	Sale	1,519	3,999,649	2633.08		(121,459)	(199,976)		(121,459)					(78,517)			0010
.020419D SPX EUR011/07/19|.020419D|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/07/2019	12/01/2019	Sale	1,422	4,001,352	2813.89		(76,461)	(200,061)		(76,461)					(123,600)			0010
.020419B SPX EUR010/21/19|.020419B|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	10/21/2019	12/01/2019	Sale	1,451	3,998,782	2755.88		(91,790)	(199,933)		(91,790)					(108,143)			0010
.020419Q SPX EUR011/07/19|.020419Q|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	11/07/2019	12/01/2019	Sale	1,422	4,001,352	2813.89		(95,999)	(280,091)		(95,999)					(184,092)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.0204190 SPX EURO10/21/19|.0204190|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	10/21/2019	12/01/2019	Sale	1,451	3,998,782	2755.88		(117,313)	(279,912)		(117,313)					(162,599)			0010
.0204191 SPX EURO12/16/19|.0204191|SPX EURO 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/04/2019	12/16/2019	12/16/2019	Sale	1,538	3,998,723	2599.95		(127,023)	(199,940)		(127,023)					(72,917)			0010
.043019C EEJ EURO10/07/19|.043019C|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2019	10/07/2019	12/01/2019	Sale	4,043	550,000	136.01358		(1,705)	(5,948)		(1,705)					(4,243)			0010
.052118N EEJ EURO03/21/19|.052118N|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	05/21/2018	03/21/2019	03/21/2019	Expiration	2,347	330,000	140.59375	(4,125)				(4,125)		(4,123)			4,125			0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(744,062)	(2,837,930)	(6,479,930)		(3,581,992)	XXX	(388,420)			(2,897,939)			XXX
.II060718 EEJ EOFIID06/07/1|.II060718|EEJ EOFIID 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	06/07/2018	06/07/2019	06/07/2019	Sale	4,399	600,000	136.37	(7,700)		(17,536)		(7,700)		33,594			(9,836)			0010
.091018F EEJ EOFIID09/16/1|.091018F|EEJ EOFIID 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2019	09/16/2019	Expiration	7,357	1,000,000	135.92	(10,000)				(10,000)		58,519			10,000			0010
.D110718 EEJ EOFIID06/07/1|.D110718|EEJ EOFIID 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	11/07/2018	06/07/2019	06/07/2019	Expiration	4,966	650,000	130.89	(6,500)				(6,500)		16,809			6,500			0010
.B120718 EEJ EOFIID12/09/1|.B120718|EEJ EOFIID 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2018	12/09/2019	12/09/2019	Expiration	9,575	1,250,000	130.54	(12,500)				(12,500)		39,953			12,500			0010
.021419V EEJ EOFIID09/16/1|.021419V|EEJ EOFIID 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2019	09/16/2019	09/16/2019	Expiration	7,864	1,000,000	127.16		(10,000)			(10,000)					10,000			0010
.022819X EEJ EOFIID06/07/1|.022819X|EEJ EOFIID 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	02/28/2019	06/07/2019	06/07/2019	Expiration	5,896	750,000	127.2		(7,500)			(7,500)					7,500			0010
.022819Z EEJ EOFIID12/09/1|.022819Z|EEJ EOFIID 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2019	12/09/2019	12/09/2019	Expiration	5,909	750,000	126.91		(7,500)			(7,500)					7,500			0010
.040819T EEJ EOFIID09/16/1|.040819T|EEJ EOFIID 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	09/16/2019	09/16/2019	Expiration	7,750	1,000,000	129.03		(10,000)			(10,000)					10,000			0010
.040819V EEJ EOFIID12/09/1|.040819V|EEJ EOFIID 12/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2019	12/09/2019	12/09/2019	Expiration	7,757	1,000,000	128.91		(10,000)			(10,000)					10,000			0010
.C030718 EEJ EOFIID03/07/1|.C030718|EEJ EOFIID 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	03/07/2018	03/07/2019	03/07/2019	Sale	2,372	325,000	137.0	(3,250)		(24,675)		(3,250)		20,006			(21,426)			0010
.E062118 EEJ EOFIID03/07/1|.E062118|EEJ EOFIID 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	06/21/2018	03/07/2019	03/07/2019	Sale	2,395	325,000	135.68	(3,250)		(21,718)		(3,250)		17,076			(18,468)			0010
.080718Z EEJ EOFIID03/07/1|.080718Z|EEJ EOFIID 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	08/07/2018	03/07/2019	03/07/2019	Sale	2,574	350,000	135.96	(3,500)		(24,082)		(3,500)		19,074			(20,582)			0010
.120718Z EEJ EOFIID03/07/1|.120718Z|EEJ EOFIID 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPM II22LROIIP2IHZNBB6K528	12/07/2018	03/07/2019	03/07/2019	Sale	4,581	600,000	130.96	(6,000)		(20,002)		(6,000)		12,682			(14,002)			0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(52,700)	(45,000)	(108,013)		(97,700)	XXX	217,713			(10,314)			XXX
0709999999. Subtotal - Written Options - Hedging Other												(796,762)	(2,882,930)	(6,587,943)		(3,679,692)	XXX	(170,707)			(2,908,253)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(744,062)	(2,837,930)	(6,479,930)		(3,581,992)	XXX	(388,420)			(2,897,939)			XXX
0939999999. Total Written Options - Put Options												(52,700)	(45,000)	(108,013)		(97,700)	XXX	217,713			(10,314)			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(796,762)	(2,882,930)	(6,587,943)		(3,679,692)	XXX	(170,707)			(2,908,253)			XXX
RCV 2.46 PAY LIB3M 11/16/2026	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JULFK8MNNCL00F39	04/17/2017	11/16/2026	11/13/2019	Sale	1	11,300,000	1.59863 / 2.46			617,409							617,409			100/100
RCV 2.43 PAY LIB3M 08/17/2026	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E 21GI19DL770XOHC3ZE78	04/17/2017	08/17/2026	07/12/2019	Sale		11,700,000	0 / 2.428			356,218							356,218			100/100

SCHEDULE DB - PART A - SECTION 2

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RCV 2.33 PAY LIB3M 11/17/2025	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E 21GI19OL770XOHC3ZE78	04/17/2017	11/17/2025	03/21/2019	Sale		13,699,000	0 / 2.329			(1,377)	(91,587)						(1,377)			100/100
RCV 2.36 PAY LIB3M 02/17/2026	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E 21GI19OL770XOHC3ZE78	04/17/2017	02/17/2026	04/30/2019	Sale		12,700,000	0 / 2.364			(55,100)							(55,100)			100/100
RCV 2.40 PAY LIB3M 05/15/2026	MULTIPLE	SCH D-1	Interest Rate	CHICAGO MERCANTILE E 21GI19OL770XOHC3ZE78	04/17/2017	05/15/2026	04/05/2019	Sale		12,200,000	0 / 2.3975			(25,779)							(25,779)			100/100
RCV 3.02 PAY LIB3M 11/15/2026	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi SNZ2OJLFK8MNNCLQ0F39	02/10/2018	11/16/2026	10/17/2019	Sale		7,000,000	2.3425 / 3.017			653,790							653,790			100/100
RCV 2.97 PAY LIB3M 05/15/2026	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi E58DKGMJYYYJLN8C3868	02/08/2018	05/15/2026	04/05/2019	Sale		5,500,000	2.3425 / 2.966			189,918							189,918			100/100
RCV 2.99 PAY LIB3M 08/17/2026	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi E58DKGMJYYYJLN8C3868	02/08/2018	08/17/2026	07/17/2019	Sale		6,500,000	2.3425 / 2.9945			443,066							443,066			100/100
RCV 2.94 PAY LIB3M 02/17/2026	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi E58DKGMJYYYJLN8C3868	02/08/2018	02/17/2026	04/30/2019	Sale		4,500,000	2.3425 / 2.94			153,900							153,900			100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														2,332,045	(91,587)		XXX				2,332,045			XXX
RCV 5.94 PAY 6.00 10/16/2019	COVENTRY BLDG SOCIETY	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019	10/16/2019		1,237,200	3,237,200	6 / 5.94			676,300	37,139				(690,000)		676,300			100/100
RCV 6.68 PAY 6.75 11/25/2019	TATE & LYLE INTL FIN PLC	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019	11/25/2019		1	4,177,607	6.75 / 6.6825			846,310	54,306				(890,445)		846,310			100/100
RCV 6.01 PAY BP06M 11/28/2021	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021	11/13/2019	Sale	1	15,700,000	4.59775 / 6.012			2,860,500	173,173				(2,964,000)		2,860,500			100/100
RCV 6.01 PAY BP06M 11/28/2021	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021	11/13/2019	Sale	1	13,659,000	4.59775 / 6.012			2,488,635	150,661				(2,578,680)		2,488,635			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2018	04/15/2026	11/01/2019	Other	1	466,705	4.19 / 4.19			20,275	1,852	257			(32,086)	257	20,018			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	11/01/2019	Other	1	666,722	4.19 / 4.56			28,965	2,938	368			(45,838)	368	28,597			100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	10/16/2019	Other		465,948	2.69 / 4.26	(3,968)	3,591	4,986	7,155	(378)			(82,215)		5,364			100/100
RCV 5.28 PAY 4.96 03/04/2025	SEASPAN	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/26/2015	03/04/2025	09/05/2019		2,823,274	11,476,726	4.96 / 5.28			591,817	212,393				(1,006,672)		591,817			100/100
RCV 4.40275 PAY 4.113 01/03/20	AURORA SOLAR CORPORATION	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	12/31/2019	Other	1	584,398	4.11 / 4.4	124,341	(124,141)	(318)	1,019	201			(16,974)		(519)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke OV6WBS6QX2D1J8570P30	09/30/2019	12/31/2037	12/31/2019	Other	1	8,448	3.515 / 5.9755			(4)	(254)	(4)					(250)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke OV6WBS6QX2D1J8570P30	09/30/2019	12/31/2037	12/31/2019	Other	1	26,469	3.515 / 5.9755			(12)	(797)	(12)					(785)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke OV6WBS6QX2D1J8570P30	09/30/2019	12/31/2037	12/31/2019	Other	1	8,448	3.515 / 5.9755			(4)	(254)	(4)					(250)			100/100
RCV 5.99 PAY 6.13 03/31/2019	SOUTHERN WATER SRVCS FIN	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/14/2014	03/31/2019	04/01/2019		1,292,000	3,292,000	6.125 / 5.994			685,900	36,296				(744,800)		685,900			100/100
RCV 4.25 PAY 4.38 03/28/2019	EE FINANCE PLC	SCH D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2013	03/28/2019	03/28/2019		3,931,200	10,231,200	4.375 / 4.245			1,987,020	73,632				(2,207,520)		1,987,020			100/100
RCV 6.42 PAY 6.38 11/06/2020	WPP FINANCE SA	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020	03/26/2019	Sale	3,403,400	8,903,400	6.375 / 6.42			3,215,750					(1,898,600)		3,215,750			100/100
RCV 3.59 PAY 3.50 06/06/2019	DAIMLER INTL FINANCE BV N3114MAG8	SCH D-1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019	06/06/2019		4,522,400	12,522,400	3.5 / 3.59			2,352,000	93,590				(2,333,600)		2,352,000			100/100
RCV 4.27 PAY 4.38 03/28/2019	EE FINANCE PLC	SCH D-1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019	04/01/2019		3,871,350	10,171,350	4.375 / 4.27			1,927,170	73,633				(2,147,670)		1,927,170			100/100
XCCY: GBPUSD 3.29% 8/30/30 GBP	QUADGAS FINANCE PLC	SCH D-1	Currency	Bank of America B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	04/01/2019	Other			3.29	(12,669,000)	12,669,000							67,000				100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(12,548,627)	12,548,430	17,684,005	917,787	428	XXX		(17,572,100)	625	17,683,577			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(12,548,627)	12,548,430	20,016,050	826,200	428	XXX		(17,572,100)	625	20,015,622			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														2,332,045	(91,587)		XXX				2,332,045			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange												(12,548,627)	12,548,430	17,684,005	917,787	428	XXX		(17,572,100)	625	17,683,577			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												(12,548,627)	12,548,430	20,016,050	826,200	428	XXX		(17,572,100)	625	20,015,622			XXX
Currency Forward: FX709029660-USD				DIRV-GS	11/13/2019	12/02/2019	12/02/2019	Other						(69,893)							(69,893)			0030
Currency Forward: FX709029689-USD				DIRV-GSI	11/13/2019	12/02/2019	12/02/2019	Other						(80,337)							(80,337)			0030

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)
1439999999. Subtotal - Forwards - Hedging Other														(150,230)			XXX				(150,230)			XXX
1479999999. Subtotal - Forwards														(150,230)			XXX				(150,230)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(12,548,627)	12,548,430	20,016,050	826,200	428	XXX		(17,572,100)	625	20,015,622			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												205,824,071	3,137,979	221,995,744		208,962,050	XXX	144,863,897			13,033,695			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												193,275,444	15,686,409	242,011,794	826,200	208,962,478	XXX	144,863,897	(17,572,100)	625	33,049,317			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH0	610	96,930,138	EMINI S&P MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/31/2019	3,178.1383	3,231.1000	1,618,413					1,618,413	1,618,413	4,026,000	0010	50
GIF0	23	2,432,500	GLD S BY S JAN0	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/16/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/16/2019	423.0738	435.8500	73,638					73,638	73,638	115,000	0010	250
MFSH0	21	2,136,095	MSCI EAFE MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	Intercontinental Exc 549300R4IG1TWPZT5U32	12/30/2019	2,034.3774	2,036.5000	2,230					2,230	2,230	94,500	0010	50
1539999999. Subtotal - Long Futures - Hedging Other												1,694,281					1,694,281	1,694,281	4,235,500	XXX	XXX
1579999999. Subtotal - Long Futures												1,694,281					1,694,281	1,694,281	4,235,500	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,694,281					1,694,281	1,694,281	4,235,500	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,694,281					1,694,281	1,694,281	4,235,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse	4,048,045	3,240,358	7,288,403
Total Net Cash Deposits	4,048,045	3,240,358	7,288,403

(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 Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH9	897	80,313,113	EMINI S&P MAR9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/13/2018	2,655.3322	06/01/2019	2,747.5884	Sale	2,790,750	2,790,750			0010	50
MFSH9	197	2,891,115	MFSFM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	12/28/2018	1,869.9355	06/01/2019	1,844.9000	Sale	(38,805)	(38,805)			0010	50
GIH9	23	1,552,825	GLD S BY S MAR9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	03/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	02/19/2019	414.0867	06/01/2019	422.5500	Sale	31,738	31,738			0010	250
ESM9	1,591	173,129,147	EMINI S&P JUN9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/21/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	03/11/2019	2,809.2598	06/13/2019	2,867.0954	Sale	3,565,563	3,565,563			0010	50
MFSM9	358	23,202,445	MSCI EAFE JUN9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/21/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	05/21/2019	1,879.2165	06/13/2019	1,887.0492	Sale	97,125	97,125			0010	50
GIJ9	16	1,699,938	GLD S BY S APR9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	04/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	03/08/2019	424.7875	03/21/2019	439.0500	Sale	57,050	57,050			0010	250
ESH9	117	14,160,175	EMINI S&P MAR9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/14/2018	2,599.1055	06/01/2019	2,574.0596	Sale	(136,500)	(136,500)			0010	50
GIF9	10	814,700	GLD S BY S JAN9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/16/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/10/2018	404.6100	01/09/2019	393.6500	Sale	(27,400)	(27,400)			0010	250
MFSH9	113	10,038,155	MFSFM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	01/22/2019	1,776.5628	02/22/2019	1,830.9558	Sale	307,320	307,320			0010	50
GIG9	12	1,194,463	GLD S BY S FEB9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	02/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	01/09/2019	398.1542	02/08/2019	406.3000	Sale	24,438	24,438			0010	250
GIH9	1	102,450	GLD S BY S MAR9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	03/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	02/08/2019	419.3500	02/25/2019	429.3000	Sale	2,488	2,488			0010	250
GIK9	3	338,563	GLD S BY S MAY9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	05/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	04/08/2019	451.4167	05/08/2019	435.1000	Sale	(12,238)	(12,238)			0010	250
ESU9	1,824	264,952,766	EMINI S&P SEP9	EQUITY INDEXED ANNUITY/INDEXED UL	EXH 5	Equity/Index	09/20/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	07/19/2019	2,917.9041	09/12/2019	2,955.4390	Sale	3,423,188	3,423,188			0010	50
GIM9	7	758,188	GLD S BY S JUN9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	06/17/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	05/08/2019	433.2357	06/10/2019	412.2000	Sale	(36,813)	(36,813)			0010	250
GIN9	10	1,025,300	GLD S BY S JUL9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	07/16/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	06/10/2019	410.1200	07/08/2019	423.0000	Sale	32,200	32,200			0010	250
MFSU9	216	20,341,265	MSCI EAFE SEP9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/20/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	09/13/2019	1,882.1894	09/16/2019	1,894.7750	Sale	135,925	135,925			0010	50
GIQ9	13	1,268,250	GLD S BY S AUG9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	08/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	08/08/2019	420.4038	08/08/2019	398.1115	Sale	(72,450)	(72,450)			0010	250
ESZ9	1,113	164,609,889	EMINI S&P DEC9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	09/13/2019	3,015.2995	12/13/2019	3,112.2484	Sale	5,395,210	5,395,210			0010	50
GIU9	18	1,797,838	GLD S BY S SEP9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	09/17/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	09/13/2019	400.0278	09/16/2019	404.4833	Sale	20,050	20,050			0010	250
GIV9	18	1,725,600	GLD S BY S OCT9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	10/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	09/09/2019	405.8694	10/07/2019	398.9778	Sale	(31,013)	(31,013)			0010	250
MFSZ9	204	19,503,675	MSCI EAFE DEC9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	11/21/2019	1,932.1317	12/13/2019	1,952.1282	Sale	201,965	201,965			0010	50
ESH0	70	11,098,500	EMINI S&P MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/13/2019	3,172.5843	12/26/2019	3,224.8414	Sale	182,900	182,900			0010	50
GIX9	19	1,898,500	GLD S BY S NOV9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	11/15/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	10/07/2019	399.6842	11/08/2019	418.6500	Sale	90,088	90,088			0010	250
GIZ9	21	2,208,075	GLD S BY S DEC9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	12/16/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	11/08/2019	420.2571	12/10/2019	421.0452	Sale	4,138	4,138			0010	250
MFSH0	64	6,491,460	MSCI EAFE MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	Intercontinental Exc 549300R4IG1TWPZT5U32	12/13/2019	2,025.7734	12/27/2019	2,042.9000	Sale	54,805	54,805			0010	50
1539999999. Subtotal - Long Futures - Hedging Other														16,061,722	16,061,722			XXX	XXX
1579999999. Subtotal - Long Futures														16,061,722	16,061,722			XXX	XXX
GIM9	1		GLD S BY S JUN9	EQUITY INDEXED ANNUITY	EXH 5	Commodity	06/17/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	06/17/2019	405.2000	06/17/2019	405.9500	Sale	(188)	(188)			0010	250
ESZ9	2	311,875	EMINI S&P DEC9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	CME:Index and Option SNZ20JLFK8MNNCL00F39	11/15/2019	3,118.7500	12/13/2019	3,167.9000	Sale	(4,915)	(4,915)			0010	50
ESH0	2	317,085	EMINI S&P MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/13/2019	3,171.7500	12/16/2019	3,198.4000	Sale	(2,666)	(2,666)			0010	50
1609999999. Subtotal - Short Futures - Hedging Other														(7,769)	(7,769)			XXX	XXX
1649999999. Subtotal - Short Futures														(7,769)	(7,769)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														16,053,953	16,053,953			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														16,053,953	16,053,953			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	8,983,033	(350)	8,983,033	1,694,630	(350)	1,694,630	4,235,500	4,235,500
Bank of America, N.A B4TYDEB6GKMZO031MB27	Y	Y	34,602,712	32,144,196	(4,225,095)		33,533,073	(1,843,826)		1,908,044	
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Y	Y	45,979,919	46,562,009		582,090	46,562,009		582,090		
BNP Paribas R0MUWSFPU8MPRO8K5P83	Y	Y	21,530,000	20,568,613			20,209,904			806,835	
Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	Y	Y	62,222,235	59,269,465	(830,342)		59,269,465	(830,342)			
Citibank N.A. E570DZWZ7FF32TWEFA76	Y	Y	18,470,000	18,494,953		24,953	18,494,953		24,953		
Credit Suisse Intern E58DKGMJYYYJLN8C3868	Y	Y	60,050,400	53,641,835			56,658,208			2,488,304	
Goldman Sachs Intern W22LROWP2IHZNBB6K528	Y	Y	7,610,000	6,985,825			6,923,889			316,481	
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Y	Y	93,830,000	91,189,950	(2,028,396)		93,186,208	(2,783,719)		2,149,525	
Mizuho Capital Marke 0V6W8S6QX2D1J8570P30	Y	Y		4,200,807	(7,276,709)		4,200,807	(8,297,938)		1,813,470	
Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	Y	Y	12,698,177	6,973,817			6,973,817				
Morgan Stanley Capit I7331LVCZKQKX5T7XV54	Y	Y	2,014,886	1,635,300	(165,150)		1,865,518	(175,459)		105,401	
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	31,008,007	38,263,520	(7,531,593)		38,273,827	(8,325,583)		1,488,021	1,211,942
Truist Bank JJKC32MCHWDI71265Z06	Y	Y	73,083,495	75,219,360	(224,831)	1,911,034	75,230,469	(224,831)	1,922,143		
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	890,000	730,569			730,569				
0299999999. Total NAIC 1 Designation			463,989,831	455,880,219	(22,282,116)	2,518,077	462,112,716	(22,481,698)	2,529,186	11,076,081	1,211,942
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							10,495,561	(2,133,088)	8,362,473	8,629,447	8,629,447
0999999999 - Gross Totals			463,989,831	464,863,252	(22,282,466)	11,501,110	474,302,907	(24,615,136)	12,586,289	23,941,028	14,076,889
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				464,863,252	(22,282,466)						

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 1V8Y6QCX6YMJ2OELII46	Cash	000000-00-0	US DOLLAR	8,983,033	8,983,033	8,983,033		
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912828-TY-6	US TREASURY 1.625 11/15/22	17,616,003	17,605,000	17,445,431	11/15/2022	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-TY-6	US TREASURY 1.625 11/15/22	6,303,938	6,300,000	6,242,898	11/15/2022	I
Mizuho OV6IW8S6QX2D1J8570P30	Cash	000000-00-0	US DOLLAR	1,796,759	1,796,759	1,796,759		
0199999999 - Total				34,699,733	34,684,792	34,468,121	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, N.A B4TYDEB6GKMZO031MB27	Cash	000000-00-0	USD Cash Collateral - Bank of America	34,602,712	34,602,712	XXX		V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	USD Cash Collateral - Barclays	45,979,919	45,979,919	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	USD Cash Collateral - BNP Paribas	21,530,000	21,530,000	XXX		V
Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	Cash	000000-00-0	USD Cash Collateral - Canadian Imperial Bank	62,222,235	62,222,235	XXX		V
Citibank N.A. E570DZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral - CitiBank	18,470,000	18,470,000	XXX		V
Credit Suisse Intern E58DKGMJYYYJLN8C3868	Cash	000000-00-0	USD Cash Collateral - Credit Suisse	60,050,400	60,050,400	XXX		V
Goldman Sachs Intern W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral - Goldman Sachs	7,610,000	7,610,000	XXX		V
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	USD Cash Collateral - JPMorgan	93,830,000	93,830,000	XXX		V
Mizuho Capital Marke OV6IW8S6QX2D1J8570P30	Cash	000000-00-0	USD Cash Collateral - Mizuho			XXX		V
Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	USD Cash Collateral - Morgan Stanley	12,698,177	12,698,177	XXX		V
Morgan Stanley Capit I7331LVCZKQKX5T7XV54	Cash	000000-00-0	USD Cash Collateral - Morgan Stanley International	2,014,886	2,014,886	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral - RBC Capital Markets	31,008,007	31,008,007	XXX		V
Truist Bank JUKC32MCHWDI71265Z06	Cash	000000-00-0	USD Cash Collateral - Truist Bank	73,083,495	73,083,495	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral - UBS	890,000	890,000	XXX		V
0299999999 - Total				463,989,831	463,989,831	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA					4,941,552	XXX
JPMorgan	New York, NY					603,818,379	XXX
Wells Fargo	Seattle, WA					3,509,997	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			125,185	XXX
0199999. Totals - Open Depositories		XXX	XXX			612,395,113	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			612,395,113	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			612,395,113	XXX

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

1.	January	315,318,752	4.	April	495,337,299	7.	July	599,539,700	10. October	744,106,168
2.	February	506,544,944	5.	May	691,879,803	8.	August	576,928,682	11. November	710,873,468
3.	March	511,753,366	6.	June	551,624,938	9.	September	624,711,820	12. December	612,395,113

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-20-3	FIRST AMER:GVT OBLG Y		12/03/2019	1.200		92		
723755-10-4	PIONEER US GOVT MM A		12/31/2019	0.990		1,203		14
8699999. Subtotal - All Other Money Market Mutual Funds						1,295		14
8899999 - Total Cash Equivalents						1,295		14

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Life Insurance			109,367	113,352
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Life Insurance			38,285	39,638
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA	0	Life Insurance	30,912,342,004	32,488,572,491		
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			247,838	248,641
33.	New York NY						
34.	North Carolina NC	B	Life Insurance			442,693	446,945
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			52,236	62,234
48.	Washington WA	B	Life Insurance			4,979,555	5,148,692
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR	B	Life Insurance			1,012,582	1,011,511
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	30,912,342,004	32,488,572,491	6,882,556	7,071,013
	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				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54