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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)

Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)

Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Erika Lee Witt (Name), 425-256-8796 (Area Code) (Telephone Number)

erika.witt@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Washington
County of King SS

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

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

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

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

Subscribed and sworn to before me this 23rd day of Feburary, 2023

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.....

Further, this notarial act involved the use of electronic technology.

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	30,964,026,292		30,964,026,292	29,553,768,521
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	93,115,285		93,115,285	101,302,719
	2.2 Common stocks	636,511,896		636,511,896	466,006,383
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	7,125,402,311		7,125,402,311	6,809,165,845
	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 ($ 585,427,115 , Schedule E - Part 1), cash equivalents ($ 189,329,599 , Schedule E - Part 2) and short-term investments ($ 183,820,266 , Schedule DA)	958,576,980		958,576,980	1,064,546,935
6.	Contract loans (including $ ..... premium notes)	78,710,804		78,710,804	73,117,633
7.	Derivatives (Schedule DB)	219,657,508		219,657,508	239,188,727
8.	Other invested assets (Schedule BA)	561,172,961		561,172,961	516,851,333
9.	Receivables for securities	205,282,636	1,772,634	203,510,002	35,030,279
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)	40,842,456,673	1,772,634	40,840,684,039	38,858,978,375
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	313,086,232	46,220	313,040,012	265,264,930
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(1,091,304,638)	2,954,069	(1,094,258,707)	(148,734,970)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	30,932,266		30,932,266	29,853,737
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	154,034,643	1,824,550	152,210,093	133,363,770
	16.2 Funds held by or deposited with reinsured companies	108,167,516		108,167,516	105,871,341
	16.3 Other amounts receivable under reinsurance contracts	1,093,115,860		1,093,115,860	65,458,205
17.	Amounts receivable relating to uninsured plans	465,577	24,518	441,059	358,614
18.1	Current federal and foreign income tax recoverable and interest thereon	8,081,016		8,081,016	25,046,428
18.2	Net deferred tax asset	283,701,274	141,132,546	142,568,728	109,456,101
19.	Guaranty funds receivable or on deposit	1,226,077		1,226,077	1,194,987
20.	Electronic data processing equipment and software	27,881,451	27,881,451		
21.	Furniture and equipment, including health care delivery assets ($ .....)	3,641,499	3,641,499		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	7,704,046		7,704,046	6,931,265
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	28,679,803	28,361,512	318,291	310,884
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,811,869,295	207,638,999	41,604,230,296	39,453,353,667
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	7,524,157,804		7,524,157,804	7,174,118,379
28.	Total (Lines 26 and 27)	49,336,027,099	207,638,999	49,128,388,100	46,627,472,046
	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	15,310,931	15,310,931		110,900
2502.	Other assets	13,050,581	13,050,581		
2503.	Premium and state taxes receivable	318,291		318,291	199,984
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	28,679,803	28,361,512	318,291	310,884

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 32,013,859,009 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 6,724,537,488 Modco Reserve)	32,013,859,009	30,421,872,382
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	240,992,898	241,191,444
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 897,702,614 Modco Reserve)	4,249,964,760	3,684,115,196
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	85,981,299	69,644,563
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	51,808,310	49,629,601
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,519,803 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,793,034	4,676,905
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 5,306,838 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	5,306,839	4,847,621
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 23,962,292 ceded	23,962,292	58,825,253
	9.4 Interest maintenance reserve (IMR, Line 6)	236,218,562	351,000,199
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,365,860 accident and health $ 20,559,793 and deposit-type contract funds $	27,925,653	31,522,708
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	102,896,164	63,772,841
13.	Transfers to Separate Accounts due or accrued (net) (including $ (10,267,716) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(10,267,716)	(9,975,246)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	10,594,972	6,797,587
15.1	Current federal and foreign income taxes, including $ 23,479,357 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,107,213	1,105,101
17.	Amounts withheld or retained by reporting entity as agent or trustee	31,382,443	29,306,457
18.	Amounts held for agents' account, including $ 106,868 agents' credit balances	106,867	170,972
19.	Remittances and items not allocated	172,544,747	91,825,749
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)	362,619,904	447,104,645
	24.02 Reinsurance in unauthorized and certified ($) companies	70,841,291	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 391,982,668) reinsurers	848,896,502	795,284,362
	24.04 Payable to parent, subsidiaries and affiliates	10,218,740	27,093,900
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	2,189	4,024
	24.07 Funds held under coinsurance	392,417,469	364,474,661
	24.08 Derivatives	38,143,022	40,809,085
	24.09 Payable for securities	136,778,984	60,352,341
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	257,202,589	499,356,472
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	39,366,298,036	37,334,808,823
27.	From Separate Accounts Statement	7,268,472,204	6,961,032,399
28.	Total liabilities (Lines 26 and 27)	46,634,770,240	44,295,841,222
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,088,960,292	963,960,292
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,399,657,567	1,362,670,532
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 $ 255,685,605 in Separate Accounts Statement)	2,488,617,859	2,326,630,824
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,493,617,859	2,331,630,824
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	49,128,388,099	46,627,472,046
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	200,074,673	479,683,214
2502.	Liability for limited partnership investments	40,878,686	1,764,630
2503.	Other amounts held	15,631,842	17,289,542
2598.	Summary of remaining write-ins for Line 25 from overflow page	617,388	619,086
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	257,202,589	499,356,472
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)	3,450,288,927	4,609,025,395
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,240,662,660	1,168,288,455
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	44,873,925	50,866,147
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	63,184,076	73,279,239
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	342,693,971	70,088,111
7.	Reserve adjustments on reinsurance ceded	3,124,739,832	(119,646,479)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	87,466,257	62,767,574
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	26,077,109	25,118,978
9.	Total (Lines 1 to 8.3)	8,379,986,757	5,939,787,420
10.	Death benefits	364,151,707	337,831,808
11.	Matured endowments (excluding guaranteed annual pure endowments)	76,767	50,041
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	330,742,506	336,696,203
13.	Disability benefits and benefits under accident and health contracts	241,361,492	216,654,210
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	4,008,707,998	3,151,720,749
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	146,076,974	113,808,862
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,603,497,435	1,094,485,756
20.	Totals (Lines 10 to 19)	6,694,614,879	5,251,247,629
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	385,027,156	341,246,948
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	549,689	617,050
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	475,677,250	423,318,108
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	63,304,000	54,640,856
25.	Increase in loading on deferred and uncollected premiums	5,750,557	858,127
26.	Net transfers to or (from) Separate Accounts net of reinsurance	547,249,881	286,408,205
27.	Aggregate write-ins for deductions	36,691,002	33,970,636
28.	Totals (Lines 20 to 27)	8,208,864,414	6,392,307,559
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	171,122,343	(452,520,139)
30.	Dividends to policyholders and refunds to members	2,877	3,258
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	171,119,466	(452,523,397)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	59,808,851	(133,528,129)
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)	111,310,615	(318,995,268)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 30,787,111 (excluding taxes of $ (21,010,825) transferred to the IMR)	(26,837,850)	455,800,366
35.	Net income (Line 33 plus Line 34)	84,472,765	136,805,098
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,331,630,824	2,316,070,109
37.	Net income (Line 35)	84,472,765	136,805,098
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (13,730,184)	(92,603,620)	(6,273,173)
39.	Change in net unrealized foreign exchange capital gain (loss)	(151,350)	582,334
40.	Change in net deferred income tax	88,113,888	(14,406,440)
41.	Change in nonadmitted assets	(74,260,120)	1,896,075
42.	Change in liability for reinsurance in unauthorized and certified companies	(70,841,291)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	11,960,055	(26,123,038)
44.	Change in asset valuation reserve	84,484,741	(60,744,919)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	17,872,453	36,695,930
47.	Other changes in surplus in Separate Accounts Statement	(20,584,455)	(36,801,121)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	125,000,000	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	8,523,969	(16,070,031)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	161,987,035	15,560,715
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,493,617,859	2,331,630,824
	DETAILS OF WRITE-INS		
08.301.	Other revenue	17,427,040	19,532,439
08.302.	Surrender, set-up and administration fees	8,650,069	5,586,539
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)	26,077,109	25,118,978
2701.	Investment expense on funds withheld	24,515,027	22,781,972
2702.	Investment expense on funds withheld with subsidiary	12,175,975	11,188,664
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	36,691,002	33,970,636
5301.	Correction of error - accrued commissions, net of tax	6,884,700	
5302.	Correction of error - reinsurance recoverable, net of tax	1,639,269	
5303.	Correction of error - annuity reserves, net of tax		(14,599,600)
5398.	Summary of remaining write-ins for Line 53 from overflow page		(1,470,431)
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	8,523,969	(16,070,031)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,345,585,967	4,360,672,121
2.	Net investment income	1,460,551,099	1,474,889,865
3.	Miscellaneous income	517,876,733	232,689,137
4.	Total (Lines 1 through 3)	6,324,013,799	6,068,251,123
5.	Benefit and loss related payments	1,992,031,190	4,331,956,385
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	574,525,157	336,747,857
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,923,796,787	860,745,770
8.	Dividends paid to policyholders	2,877	3,258
9.	Federal and foreign income taxes paid (recovered) net of $ 21,617,161 tax on capital gains (losses)	55,737,946	23,596,365
10.	Total (Lines 5 through 9)	4,546,093,957	5,553,049,635
11.	Net cash from operations (Line 4 minus Line 10)	1,777,919,842	515,201,488
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	5,582,102,395	7,001,785,638
	12.2 Stocks	129,295,316	126,560,961
	12.3 Mortgage loans	831,440,609	669,334,881
	12.4 Real estate		
	12.5 Other invested assets	11,216,048	4,370,999
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	966,663	(2,024,190)
	12.7 Miscellaneous proceeds	165,584,338	523,696,673
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,720,605,369	8,323,724,962
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,201,966,835	8,061,749,045
	13.2 Stocks	341,144,000	223,685,207
	13.3 Mortgage loans	1,147,677,075	1,038,398,841
	13.4 Real estate		
	13.5 Other invested assets	56,447,581	81,441,015
	13.6 Miscellaneous applications	415,595,022	315,714,579
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,162,830,513	9,720,988,687
14.	Net increase (decrease) in contract loans and premium notes	5,593,171	10,342,983
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,447,818,315)	(1,407,606,708)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	125,000,000	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	556,661,105	237,806,961
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(117,732,587)	693,594,418
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	563,928,518	931,401,379
	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)	(105,969,955)	38,996,159
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,064,546,935	1,025,550,776
	19.2 End of year (Line 18 plus Line 19.1)	958,576,980	1,064,546,935

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

20.0001. Derivatives - amortization of option costs under Iowa Administrative Code 191-197	225,899,662	211,935,854
20.0002. Bonds and stocks exchanges	56,578,367	162,322,995
20.0003. Bonds and stocks - taxable exchanges	56,241,520	533,302
20.0004. Mortgage loans - Refinances	53,788,982	84,089,172
20.0005. Limited partnership contribution	27,032,066	
20.0006. Investment expense on funds withheld	24,515,027	22,781,972
20.0007. Investment expense on funds withheld with subsidiary	12,175,974	11,188,664
20.0008. Limited partnership distribution	11,520,047	
20.0009. Amortization of Contra liability	9,188,460	9,936,902
20.0010. Stocks - noncash acquisitions	3,117,728	808,548
20.0011. Options exchanges	2,631,203	
20.0012. Bond Interest converted to principal	1,048,466	2,138,151
20.0013. Bonds - paid in kind	195,716	185,380

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

20.0014. Repurchase benefits expense	101,102	361,104
20.0015. Contract loans - interest adjustment to principal	97,041	(54,978)

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	3,450,288,927	594,151,753	167,375,154	2,133,528,753	9,691,635	545,541,632			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	1,240,662,660	165,982,358	6,408,731	1,009,971,011	26,359,915	31,940,645			
4.	Amortization of Interest Maintenance Reserve (IMR)	44,873,925	166,698	178,420	42,975,506	636,261	917,040			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	63,184,076	12,559,631	3,370,808	47,253,637			XXX		
6.	Commissions and expense allowances on reinsurance ceded	342,693,971	12,194,456		231,228,395		99,271,120	XXX		
7.	Reserve adjustments on reinsurance ceded	3,124,739,832	30,431		3,124,709,401			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	87,466,257	74,041,393	7,261,759	4,145,459	2,017,646		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	26,077,109	(5,381,138)		29,167,065	(13,326)	2,304,508			
9.	Totals (Lines 1 to 8.3)	8,379,986,757	853,745,582	184,594,872	6,622,979,227	38,692,131	679,974,945			
10.	Death benefits	364,151,707	216,352,016	147,799,691			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	76,767	76,767				XXX	XXX		
12.	Annuity benefits	330,742,506	XXX	XXX	322,789,247	7,953,259	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	241,361,492	507,010				240,854,482	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	4,008,707,998	45,844,939	2,543,204	3,889,428,820	70,891,035	XXX	XXX		
16.	Group conversions		2,051	(2,051)				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	146,076,974	2,070,322	397,946	140,600,311	2,945,786	62,609	XXX		
18.	Payments on supplementary contracts with life contingencies						XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1,603,497,435	372,744,085	6,455,169	1,256,190,258	(31,693,531)	(198,546)	XXX		
20.	Totals (Lines 10 to 19)	6,694,614,879	637,597,190	157,193,959	5,609,008,636	50,096,549	240,718,545	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	385,027,156	95,659,302	19,987,803	156,583,990	699,838	112,096,223			XXX
22.	Commissions and expense allowances on reinsurance assumed	549,689	548,045				1,644	XXX		
23.	General insurance expenses and fraternal expenses	475,677,250	118,171,216	35,426,893	169,710,034	7,724,563	144,644,544			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	63,304,000	19,282,037	5,009,120	11,116,907	511,911	27,384,025			
25.	Increase in loading on deferred and uncollected premiums	5,750,557	5,750,557					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	547,249,881	(56,188,722)	(6,046,530)	621,334,250	(11,849,117)		XXX		
27.	Aggregate write-ins for deductions	36,691,002	36,691,002							
28.	Totals (Lines 20 to 27)	8,208,864,414	857,510,627	211,571,245	6,567,753,817	47,183,744	524,844,981			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	171,122,343	(3,765,045)	(26,976,373)	55,225,410	(8,491,613)	155,129,964			
30.	Dividends to policyholders and refunds to members	2,877	2,877					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	171,119,466	(3,767,922)	(26,976,373)	55,225,410	(8,491,613)	155,129,964			
32.	Federal income taxes incurred (excluding tax on capital gains)	59,808,851	4,255,557	(5,483,772)	31,578,998	(1,870,891)	31,328,959			
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)	111,310,615	(8,023,479)	(21,492,601)	23,646,412	(6,620,722)	123,801,005			
34.	Policies/certificates in force end of year	2,669,459	160,573	1,216	236,472	14,717	2,256,481	XXX		
	DETAILS OF WRITE-INS									
08.301.	Other revenue	17,427,040	(5,475,061)		20,643,071	(45,478)	2,304,508			
08.302.	Surrender, set-up, and adminstration fees	8,650,069	93,923		8,523,994	32,152				
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)	26,077,109	(5,381,138)		29,167,065	(13,326)	2,304,508			
2701.	Investment expense on funds withheld	24,515,027	24,515,027							
2702.	Investment expense on fund withheld with subsidiary	12,175,975	12,175,975							
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	36,691,002	36,691,002							

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]	594,151,753		1,218,135	27,354,960		24,513,541	506,986,551		34,078,566			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	165,982,358		7,880,247	2,852,452		28,432,854	124,120,396		2,696,409			
4.	Amortization of Interest Maintenance Reserve (IMR)	166,698		(97,376)	(35,248)		311,353	(25,553)		13,522			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	12,559,631					12,559,631						
6.	Commissions and expense allowances on reinsurance ceded	12,194,456			7,304,794			4,877,236		12,426			
7.	Reserve adjustments on reinsurance ceded	30,431								30,431			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74,041,393					59,964,828			14,076,565			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	(5,381,138)		120	(9,356,161)		3,521,428	630		452,845			
9.	Totals (Lines 1 to 8.3)	853,745,582		9,001,126	28,120,797		129,303,635	635,959,260		51,360,764			
10.	Death benefits	216,352,016		3,267,078	4,611,864		152,801,742	47,572,113		8,099,219			
11.	Matured endowments (excluding guaranteed annual pure endowments)	76,767		76,767									
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	507,010		39,066	119,353		348,291			300			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	45,844,939		1,144,806			12,682,059	9,342,692		22,675,382			
16.	Group conversions	2,051		56,463			(54,412)						
17.	Interest and adjustments on contract or deposit-type contract funds	2,070,322		202,142	337,280		973,695	129,048		428,157			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	372,744,085		(2,626,906)	(1,114,628)		(16,650,373)	371,086,984		22,049,008			
20.	Totals (Lines 10 to 19)	637,597,190		2,159,416	3,953,869		150,101,002	428,130,837		53,252,066			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	95,659,302		52	18,024,532		14,441,867	60,445,350		2,747,501			XXX
22.	Commissions and expense allowances on reinsurance assumed	548,045					548,045						
23.	General insurance expenses	118,171,216		5,558,140	46,706,320		25,353,206	35,575,633		4,977,917			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	19,282,037		(641,588)	4,225,453		5,816,297	8,938,656		943,219			
25.	Increase in loading on deferred and uncollected premiums	5,750,557		(3,813)	5,754,370								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(56,188,722)					(55,630,219)			(558,503)			
27.	Aggregate write-ins for deductions	36,691,002						36,691,002					
28.	Totals (Lines 20 to 27)	857,510,627		7,072,207	78,664,544		140,630,198	569,781,478		61,362,200			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,765,045)		1,928,919	(50,543,747)		(11,326,563)	66,177,782		(10,001,436)			
30.	Dividends to policyholders and refunds to members	2,877		2,877									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,767,922)		1,926,042	(50,543,747)		(11,326,563)	66,177,782		(10,001,436)			
32.	Federal income taxes incurred (excluding tax on capital gains)	4,255,557		494,291	(10,187,234)		(2,185,215)	18,556,859		(2,423,144)			
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)	(8,023,479)		1,431,751	(40,356,513)		(9,141,348)	47,620,923		(7,578,292)			
34.	Policies/certificates in force end of year	160,573		11,182	60,413		55,651	28,907		4,420			
	DETAILS OF WRITE-INS												
08.301.	Other revenue	(5,475,061)			(9,356,196)		3,520,358			360,777			
08.302.	Surrender, set-up, and adminstration fees	93,923		120	35		1,070	630		92,068			
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(5,381,138)		120	(9,356,161)		3,521,428	630		452,845			
2701.	Investment expense on funds withheld	24,515,027						24,515,027					
2702.	Investment expense on fund withheld with subsidiary	12,175,975						12,175,975					
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	36,691,002						36,691,002					

(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)	167,375,154		166,350,538	206,237				818,379	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,408,731		6,142,731	242,407				23,593	
4.	Amortization of Interest Maintenance Reserve (IMR)	178,420		177,787	(50)				683	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	3,370,808			3,370,808					
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,261,759			7,261,759					
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	184,594,872		172,671,056	11,081,161				842,655	
10.	Death benefits	147,799,691		139,342,920	6,891,046				1,565,725	
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	2,543,204			2,543,204					
16.	Group conversions	(2,051)							(2,051)	
17.	Interest and adjustments on contract or deposit-type contract funds	397,946		351,665	40,472				5,809	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	6,455,169		6,646,612	(191,443)					
20.	Totals (Lines 10 to 19)	157,193,959		146,341,197	9,283,279				1,569,483	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	19,987,803		19,601,707	243,242				142,854	XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	35,426,893		33,995,899	1,412,717				18,277	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,009,120		4,909,444	84,265				15,411	
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,046,530)			(6,046,530)					
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	211,571,245		204,848,247	4,976,973				1,746,025	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(26,976,373)		(32,177,191)	6,104,188				(903,370)	
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)	(26,976,373)		(32,177,191)	6,104,188				(903,370)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(5,483,772)		(6,685,980)	1,368,386				(166,178)	
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)	(21,492,601)		(25,491,211)	4,735,802				(737,192)	
34.	Policies/certificates in force end of year	1,216		1,159	28				29	
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

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

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

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

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

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

		1	Deferred				6	7
			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	2,133,528,753	461,799,437	1,645,864,335	5,229,606		20,635,375	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,009,971,011	517,124,964	233,068,182	7,870,219		251,907,646	
4.	Amortization of Interest Maintenance Reserve (IMR)	42,975,506	(2,549,527)	(3,560,654)	(52,491)		49,138,178	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	47,253,637		47,253,637				
6.	Commissions and expense allowances on reinsurance ceded	231,228,395	119,564,215	111,664,180				
7.	Reserve adjustments on reinsurance ceded	3,124,709,401	1,747,426,251	1,350,026,132			27,257,018	
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,145,459			4,145,459			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	29,167,065	3,140,182	24,880,084	399,662		747,137	
9.	Totals (Lines 1 to 8.3)	6,622,979,227	2,846,505,522	3,409,195,896	17,592,455		349,685,354	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	322,789,247	614,462	24,602	33,961		322,116,222	
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	3,889,428,820	1,596,338,156	2,236,087,956	60,893,647		(3,890,939)	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	140,600,311	64,835,393	19	3,944		75,760,955	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	1,256,190,258	924,230,485	411,990,405	(9,850,062)		(70,180,570)	
20.	Totals (Lines 10 to 19)	5,609,008,636	2,586,018,496	2,648,102,982	51,081,490		323,805,668	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	156,583,990	34,402,307	118,778,715	954,704		2,448,264	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	169,710,034	66,665,961	84,808,204	6,228,871		12,006,998	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,116,907	4,397,373	5,596,242	409,168		714,124	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	621,334,250		660,618,075	(39,283,825)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	6,567,753,817	2,691,484,137	3,517,904,218	19,390,408		338,975,054	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	55,225,410	155,021,385	(108,708,322)	(1,797,953)		10,710,300	
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)	55,225,410	155,021,385	(108,708,322)	(1,797,953)		10,710,300	
32.	Federal income taxes incurred (excluding tax on capital gains)	31,578,998	41,544,842	(4,967,381)	(352,420)		(4,646,043)	
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)	23,646,412	113,476,543	(103,740,941)	(1,445,533)		15,356,343	
34.	Policies/certificates in force end of year	236,472	97,655	100,784	9,079		28,954	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	20,643,071	1,908	20,215,979	323,187		101,997	
08.302.	Surrender, set-up, and adminstration fees	8,523,994	3,138,274	4,664,105	76,475		645,140	
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)	29,167,065	3,140,182	24,880,084	399,662		747,137	
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	9,691,635	576,088		9,115,547			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	26,359,915	19,980,983		2,358,462		4,020,470	
4.	Amortization of Interest Maintenance Reserve (IMR)	636,261	(133,264)		(15,730)		785,255	
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	2,017,646			2,017,646			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	(13,326)	7,008		(20,334)			
9.	Totals (Lines 1 to 8.3)	38,692,131	20,430,815		13,455,591		4,805,725	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	7,953,259			5		7,953,254	
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	70,891,035	38,950,379		31,940,656			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	2,945,786	2,945,786					
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(31,693,531)	(18,604,832)		(9,589,172)		(3,499,527)	
20.	Totals (Lines 10 to 19)	50,096,549	23,291,333		22,351,489		4,453,727	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	699,838	37,017		662,821			
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	7,724,563	3,683,644		1,416,232		2,624,687	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	511,911	240,401		95,880		175,630	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(11,849,117)			(11,849,117)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	47,183,744	27,252,395		12,677,305		7,254,044	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(8,491,613)	(6,821,580)		778,286		(2,448,319)	
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)	(8,491,613)	(6,821,580)		778,286		(2,448,319)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,870,891)	(1,500,256)		177,884		(548,519)	
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)	(6,620,722)	(5,321,324)		600,402		(1,899,800)	
34.	Policies/certificates in force end of year	14,717	9,018		3,148		2,551	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	(45,478)			(45,478)			
08.302.	Surrender, set-up, and adminstration fees	32,152	7,008		25,144			
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)	(13,326)	7,008		(20,334)			
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	545,541,632										143,809,679		401,731,953
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	31,940,645										8,318,239		23,622,406
4.	Amortization of Interest Maintenance Reserve (IMR)	917,040										233,343		683,697
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	99,271,120												99,271,120
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	2,304,508												2,304,508
9.	Totals (Lines 1 to 8.3)	679,974,945										152,361,261		527,613,684
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	240,854,482										98,920,193		141,934,289
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	62,609												62,609
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	(198,546)										(783,404)		584,858
20.	Totals (Lines 10 to 19)	240,718,545										98,136,789		142,581,756
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	112,096,223										19,691,634		92,404,589
22.	Commissions and expense allowances on reinsurance assumed	1,644												1,644
23.	General insurance expenses	144,644,544										31,120,629		113,523,915
24.	Insurance taxes, licenses and fees, excluding federal income taxes	27,384,025										4,251,048		23,132,977
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)	524,844,981										153,200,100		371,644,881
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	155,129,964										(838,839)		155,968,803
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)	155,129,964										(838,839)		155,968,803
32.	Federal income taxes incurred (excluding tax on capital gains)	31,328,959										(24,803)		31,353,762
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)	123,801,005										(814,036)		124,615,041
34.	Policies/certificates in force end of year	2,256,481										437,476		1,819,005
	DETAILS OF WRITE-INS													
08.301.	Other revenue	2,304,508												2,304,508
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,304,508												2,304,508
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

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

	1 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 Fratermal)	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	2,957,118,508		56,928,565	4,120,497		1,450,148,032	1,395,300,499		50,620,915			
2. Tabular net premiums or considerations	1,542,410,740		1,096,698	5,091,584		40,828,363	1,461,315,529		34,078,566			
3. Present value of disability claims incurred	14,893					14,893						
4. Tabular interest	144,315,985		1,917,073	274,825		66,409,066	73,748,125		1,966,896			
5. Tabular less actual reserve released	226,341		17,697	121,873		84,200			2,571			
6. Increase in reserve on account of change in valuation basis	9,798,749						9,798,749					
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(39,712,282)		(8,721)	919		(158,294)	(39,560,523)		14,337			
8. Totals (Lines 1 to 7)	4,614,172,934		59,951,312	9,609,698		1,557,326,260	2,900,602,379		86,683,285			
9. Tabular cost	1,162,127,618		2,073,305	6,271,928		71,825,444	1,094,387,894		(12,430,953)			
10. Reserves released by death	58,227,741		2,489,986	12,727		39,686,576	12,785,597		3,252,855			
11. Reserves released by other terminations (net)	53,133,540		1,047,296	199,821		11,968,385	17,242,656		22,675,382			
12. Annuity, supplementary contract and disability payments involving life contingencies	507,010		39,066	119,353		348,291			300			
13. Net transfers to or (from) Separate Accounts	264,983								264,983			
14. Total Deductions (Lines 9 to 13)	1,274,260,892		5,649,653	6,603,829		123,828,696	1,124,416,147		13,762,567			
15. Reserve December 31 of current year	3,339,912,042		54,301,659	3,005,869		1,433,497,564	1,776,186,232		72,920,718			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	2,572,857,263		51,367,713			1,240,156,918	1,256,971,402		24,361,230			
17. Amount Available for Policy Loans Based upon Line 16 CSV	2,572,857,263		51,367,713			1,240,156,918	1,256,971,402		24,361,230			

(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 Universal Life	5 Variable 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	33,045,070		28,857,669	4,187,401					
2.	Tabular net premiums or considerations	420,640			420,640					
3.	Present value of disability claims incurred	12,504,734		12,504,734						
4.	Tabular interest	1,244,159		1,071,014	173,145					
5.	Tabular less actual reserve released	(1,545,291)		(1,545,291)						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(138,175)			(138,175)					
8.	Totals (Lines 1 to 7)	45,531,137		40,888,126	4,643,011					
9.	Tabular cost	647,053			647,053					
10.	Reserves released by death	859,024		859,024						
11.	Reserves released by other terminations (net)	4,524,821		4,524,821						
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	6,030,898		5,383,845	647,053					
15.	Reserve December 31 of current year	39,500,239		35,504,281	3,995,958					
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	719,479			719,479					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	719,479			719,479					

(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
		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	26,804,337,223	10,773,256,489	11,871,872,333	216,271,882		3,942,936,519	
2.	Tabular net premiums or considerations	5,560,597,641	2,330,224,417	3,188,681,640	21,056,209		20,635,375	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,077,581,337	403,604,706	432,647,537	7,851,560		233,477,534	
5.	Tabular less actual reserve released	(365,723,043)	(81,203,297)	(282,202,570)	(139,920)		(2,177,256)	
6.	Increase in reserve on account of change in valuation basis	(21,758,804)	(4,398,601)	(16,802,320)	(557,883)			
7.	Other increases (net)	21,094,199	(240,742)	22,577,064	(1,242,123)			
8.	Totals (Lines 1 to 7)	33,076,128,553	13,421,242,972	15,216,773,684	243,239,725		4,194,872,172	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	4,093,900,630	1,728,194,898	2,289,054,889	76,650,843			
12.	Annuity, supplementary contract and disability payments involving life contingencies	322,116,223					322,116,223	
13.	Net transfers to or (from) Separate Accounts	621,343,021		660,618,076	(39,275,055)			
14.	Total Deductions (Lines 9 to 13)	5,037,359,874	1,728,194,898	2,949,672,965	37,375,788		322,116,223	
15.	Reserve December 31 of current year	28,038,768,679	11,693,048,074	12,267,100,719	205,863,937		3,872,755,949	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	26,396,377,707	11,519,232,185	12,085,606,043	203,001,077		2,588,538,402	
17.	Amount Available for Policy Loans Based upon Line 16 CSV	132,348,431	26,283,505	77,784	105,987,142			

(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
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	627,371,581	474,970,966		68,045,145		84,355,470	
2.	Tabular net premiums or considerations	17,476,096	628,178		16,847,918			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	29,933,793	22,571,585		2,342,777		5,019,431	
5.	Tabular less actual reserve released	(4,166,457)	(2,810,978)		(789,775)		(565,704)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(166,334)			(166,334)			
8.	Totals (Lines 1 to 7)	670,448,679	495,359,751		86,279,731		88,809,197	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	78,637,359	38,993,617		39,643,742			
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,953,254					7,953,254	
13.	Net transfers to or (from) Separate Accounts	(11,819,984)			(11,819,984)			
14.	Total Deductions (Lines 9 to 13)	74,770,629	38,993,617		27,823,758		7,953,254	
15.	Reserve December 31 of current year	595,678,050	456,366,134		58,455,973		80,855,943	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	513,133,455	454,677,482		58,455,973			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	27,216,988	11,888,687		15,328,301			

(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) 4,966,801	6,510,250
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,109,510,459	1,170,065,648
1.3	Bonds of affiliates	(a) 285,729	285,729
2.1	Preferred stocks (unaffiliated)	(b) 4,311,390	4,583,680
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	14,588,098	15,122,951
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 321,540,100	322,258,775
4.	Real estate	(d)	
5	Contract loans	2,922,063	2,806,534
6	Cash, cash equivalents and short-term investments	(e) 10,577,900	10,657,440
7	Derivative instruments	(f) (204,026,523)	(215,873,049)
8.	Other invested assets	(6,516,399)	(6,516,399)
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	1,258,159,617	1,309,901,558
11.	Investment expenses		(g) 69,132,329
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 106,399
13.	Interest expense		(h) 170
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)		69,238,898
17.	Net investment income (Line 10 minus Line 16)		1,240,662,660
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 26,310,253 accrual of discount less $ 65,036,739 amortization of premium and less $ 14,932,944 paid for accrued interest on purchases.

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

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

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

(e) Includes $ 995,121 accrual of discount less $ 27,901 amortization of premium and less $ 20,099 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 225,899,662 amortization of premium.

(g) Includes $ 4,173,536 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	(8,102,783)	(12,535,036)	(20,637,819)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(68,790,462)	(50,261,937)	(119,052,399)	(1,012,909)	(31,418,538)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(115,091)	(8,533,356)	(8,648,447)	(280,078)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	23,149,754		23,149,754	(25,917,588)	
2.21	Common stocks of affiliates				(40,951,975)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	2,342	964,321	966,663		
7.	Derivative instruments	109,127,816	(51,767,885)	57,359,931	(36,466,207)	31,226,952
8.	Other invested assets	21,224,895	(50,464,872)	(29,239,977)	(1,705,048)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	76,496,470	(172,598,764)	(96,102,294)	(106,333,805)	(191,585)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

	1	2	Insurance									11	12
			Ordinary		5	Group		Accident and Health					
			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	(956,589,475)		9,542,154	(915,153,507)		1,922,978		(52,901,100)					
2. Deferred and accrued	26,334,317		3,633,173	65,033		(4,256)		22,640,367					
3. Deferred , accrued and uncollected:													
3.1 Direct	19,463,375		3,662,077			2,134,898		13,666,400					
3.2 Reinsurance assumed													
3.3 Reinsurance ceded	949,718,534		(9,513,250)	915,088,475		216,176		43,927,133					
3.4 Net (Line 1 + Line 2)	(930,255,159)		13,175,327	(915,088,475)		1,918,722		(30,260,733)					
4. Advance	2,214,045		93,268			47,840		2,072,937					
5. Line 3.4 - Line 4	(932,469,204)		13,082,059	(915,088,475)		1,870,882		(32,333,670)					
6. Collected during year:													
6.1 Direct	556,516,810		151,097,978	1,045,364		27,245,368	870,222	376,257,878					
6.2 Reinsurance assumed													
6.3 Reinsurance ceded	2,342,430,279		2,289,089	2,217,379,025		4,742,021		118,020,144					
6.4 Net	(1,785,913,469)		148,808,889	(2,216,333,661)		22,503,347	870,222	258,237,734					
7. Line 5 + Line 6.4	(2,718,382,673)		161,890,948	(3,131,422,136)		24,374,229	870,222	225,904,064					
8. Prior year (uncollected + deferred and accrued - advance)	(11,257,870)		7,471,315			2,167,244		(20,896,429)					
9. First year premiums and considerations:													
9.1 Direct	562,610,938		154,666,787	1,045,364		26,224,852	870,222	379,803,713					
9.2 Reinsurance assumed													
9.3 Reinsurance ceded	3,269,735,742		247,154	3,132,467,500		4,017,867		133,003,221					
9.4 Net (Line 7 - Line 8)	(2,707,124,804)		154,419,633	(3,131,422,136)		22,206,985	870,222	246,800,492					
SINGLE													
10. Single premiums and considerations:													
10.1 Direct	5,272,267,616		993	5,272,133,588			133,035						
10.2 Reinsurance assumed													
10.3 Reinsurance ceded													
10.4 Net	5,272,267,616		993	5,272,133,588			133,035						
RENEWAL													
11. Uncollected	(135,677,287)		(57,518,559)	(6,039,590)		8,211,040		(80,330,178)					
12. Deferred and accrued	85,931,342		66,159,140	2,725,388		1,460,527		15,586,287					
13. Deferred, accrued and uncollected:													
13.1 Direct	65,594,043		22,979,234	36,711		9,755,875		32,822,223					
13.2 Reinsurance assumed													
13.3 Reinsurance ceded	115,339,988		14,338,653	3,350,913		84,308		97,566,114					
13.4 Net (Line 11 + Line 12)	(49,745,945)		8,640,581	(3,314,202)		9,671,567		(64,743,891)					
14. Advance	2,578,989		896,092			236,031		1,446,866					
15. Line 13.4 - Line 14	(52,324,934)		7,744,489	(3,314,202)		9,435,536		(66,190,757)					
16. Collected during year:													
16.1 Direct	1,501,974,355		584,601,902	4,944,128		149,296,714	8,688,378	754,231,477		211,756			
16.2 Reinsurance assumed	11,173					211		10,962					
16.3 Reinsurance ceded	635,672,334		147,834,924	9,466,506		7,675,803		470,681,776		13,325			
16.4 Net	866,313,194		436,766,978	(4,522,378)		141,621,122	8,688,378	283,560,663		198,431			
17. Line 15 + Line 16.4	813,988,260		444,511,467	(7,836,580)		151,056,658	8,688,378	217,369,906		198,431			
18. Prior year (uncollected + deferred and accrued - advance)	(71,157,856)		4,780,340	(653,882)		5,888,489		(81,172,803)					
19. Renewal premiums and considerations:													
19.1 Direct	1,512,654,783		587,887,914	4,935,254		151,607,830	8,688,378	759,323,650		211,757			
19.2 Reinsurance assumed	11,173					211		10,962					
19.3 Reinsurance ceded	627,519,841		148,156,788	12,117,952		6,439,872		460,791,904		13,325			
19.4 Net (Line 17 - Line 18)	885,146,115		439,731,126	(7,182,698)		145,168,169	8,688,378	298,542,708		198,432			
TOTAL													
20. Total premiums and annuity considerations:													
20.1 Direct	7,347,533,337		742,555,694	5,278,114,206		177,832,682	9,691,635	1,139,127,363		211,757			
20.2 Reinsurance assumed	11,173					211		10,962					
20.3 Reinsurance ceded	3,897,255,583		148,403,942	3,144,585,452		10,457,739		593,795,125		13,325			
20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,450,288,927		594,151,752	2,133,528,754		167,375,154	9,691,635	545,343,200		198,432			

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	215		215									
22. All other	167		167									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	202,267,006		809,051	164,788,634				36,669,321				
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	202,267,006		809,051	164,788,634				36,669,321				
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	548,045		548,045									
24.3 Net ceded less assumed	(548,045)		(548,045)									
25. Renewal:												
25.1 Reinsurance ceded	140,426,965		11,385,405	66,439,761				62,601,799				
25.2 Reinsurance assumed	1,644							1,644				
25.3 Net ceded less assumed	140,425,321		11,385,405	66,439,761				62,600,155				
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	342,693,971		12,194,456	231,228,395				99,271,120				
26.2 Reinsurance assumed (Page 6, Line 22)	549,689		548,045					1,644				
26.3 Net ceded less assumed	342,144,282		11,646,411	231,228,395				99,269,476				
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	175,985,901		65,857,880	68,472,490		6,238,024	2,378	35,415,129				
28. Single	70,070,054			70,068,897			1,157					
29. Renewal	137,406,671		29,801,423	16,481,335		13,749,779	693,041	76,681,075		18		
30. Deposit-type contract funds	1,564,530			1,561,269			3,261					
31. Totals (to agree with Page 6, Line 21)	385,027,156		95,659,303	156,583,991		19,987,803	699,837	112,096,204		18		

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	6,253,710		2,710,959				8,964,669
2.	Salaries and wages	199,211,287		86,527,690		1,545,851		287,284,828
3.11	Contributions for benefit plans for employees	25,622,126		11,130,787		235,581		36,988,494
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	3,363,321		1,461,055		18,972		4,843,348
3.32	Other agent welfare							
4.1	Legal fees and expenses	4,022,510		1,728,251		285,087		6,035,848
4.2	Medical examination fees	1,706,578	1,704	738,091				2,446,373
4.3	Inspection report fees	517,250		224,226				741,476
4.4	Fees of public accountants and consulting actuaries	1,850,820		787,669				2,638,489
4.5	Expense of investigation and settlement of policy claims	(10,386)		(4,420)				(14,806)
5.1	Traveling expenses	4,642,853		2,172,166		22,334		6,837,353
5.2	Advertising	11,416,920		5,753,133				17,170,053
5.3	Postage, express, telegraph and telephone	2,773,979		1,205,287		38		3,979,304
5.4	Printing and stationery	1,856,491		805,012				2,661,503
5.5	Cost or depreciation of furniture and equipment	1,848,859		801,473				2,650,332
5.6	Rental of equipment	1,252,821		543,093				1,795,914
5.7	Cost or depreciation of EDP equipment and software	22,317,096		9,682,204				31,999,300
6.1	Books and periodicals	3,810,888		1,652,127		819		5,463,834
6.2	Bureau and association fees	1,577,836		684,127		9,445		2,271,408
6.3	Insurance, except on real estate	1,551,681		672,648				2,224,329
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	946,643		410,366				1,357,009
6.6	Sundry general expenses							
6.7	Group service and administration fees	1,110,800		4,015,865				5,126,665
6.8	Reimbursements by uninsured plans			(5,504,854)				(5,504,854)
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)	554,571		240,405				794,976
7.3	Agency conferences other than local meetings	637,827		2,019,785				2,657,612
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	43,341				66,718,026		66,761,367
9.3	Aggregate write-ins for expenses	32,152,884		14,185,695		296,176		46,634,755
10.	General expenses incurred	331,032,706	1,704	144,642,840		69,132,329	(b)	(a) 544,809,579
11.	General expenses unpaid Dec. 31, prior year	43,912,022		19,654,454		206,367		63,772,843
12.	General expenses unpaid Dec. 31, current year	70,855,596		31,854,090		186,478		102,896,164
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)	304,089,132	1,704	132,443,204		69,152,218		505,686,258
	DETAILS OF WRITE-INS							
09.301.	Consulting Fees	29,616,445		12,855,955		296,166		42,768,566
09.302.	Contributions	1,666,409		722,382				2,388,791
09.303.	Miscellaneous	870,030		377,155		10		1,247,195
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page			230,203				230,203
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	32,152,884		14,185,695		296,176		46,634,755

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

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

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	3,494,436	2,683,375				6,177,811
3.	State taxes on premiums	19,879,511	17,140,179				37,019,690
4.	Other state taxes, including $ 822,410 for employee benefits	3,278,783	444,162		5,717		3,728,662
5.	U.S. Social Security taxes	9,130,694	7,011,453		99,957		16,242,104
6.	All other taxes	136,551	104,856		725		242,132
7.	Taxes, licenses and fees incurred	35,919,975	27,384,025		106,399		63,410,399
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	4,418,722	2,378,865				6,797,587
9.	Taxes, licenses and fees unpaid Dec. 31, current year	6,453,817	4,141,155				10,594,972
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	33,884,880	25,621,735		106,399		59,613,014

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	215	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	167	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	382	
6.	Paid in cash	368	
7.	Left on deposit	2,127	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	2,877	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	2,877	
	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 [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO 2.50% NLP ALB CNF (1958-1961)	66,650		66,650		
0100002.	1941 CSO 2.50% NLP ALB CRF (1957-1962)	43,422		43,422		
0100003.	1941 CSO 3.00% CRVM ALB CRF (1958, 1960, 1962-1963)	60,086		60,086		
0100004.	1941 CSO 3.00% CRVM ALB CNF (1958, 1960-1962, 1973)	52,720		52,720		
0100005.	1941 CSO 3.00% NLP ALB CNF (1957-1963)	1,253,305		1,253,305		
0100006.	1941 CSO 3.00% NLP ALB CRF (1958-1963)	443,155		443,155		
0100007.	1958 CET 3.00% NLP ALB CNF (1962-1968, 1972-1984)	54,927		54,927		
0100008.	1958 CET 3.00% CRVM ALB CNF (1967-1976)	75,319		75,319		
0100009.	1958 CET 3.50% CRVM ALB CNF (1976-1980, 1983)	66,804		66,804		
0100010.	1958 CET 3.50% NLP ALB CNF (1978)	1,539		1,539		
0100011.	1958 CET 4.00% NLP ALB CNF (1978-1981, 1983-1985, 1988)	18,123		18,123		
0100012.	1958 CET 4.00% CRVM ALB CNF (1980-1985, 1987)	77,392		77,392		
0100013.	1958 CSO 2.50% CRVM ALB CNF (1963-1967)	8,558		8,558		
0100014.	1958 CSO 3.00% CRVM ALB CNF (1961-1965, 1967-1977, 1981)	8,385,450		8,385,450		
0100015.	1958 CSO 3.00% NLP ALB CNF (1962-1981, 1983)	10,732,695		10,732,695		
0100016.	1958 CSO 3.00% NLP ALB CRF (1964-1984)	2,209,106		2,209,106		
0100017.	1958 CSO 3.00% CRVM ALB CRF (1968-1972, 1974, 1977-1978, 1980-1983, 1985-1986, 1988-1992, 1994, 1996-1997, 2000-2001, 2003-2004)	160,699		160,699		
0100018.	1958 CSO 3.50% CRVM ALB CRF (1978-1979)	43,856		43,856		
0100019.	1958 CSO 3.50% CRVM ALB CNF (1975-1981, 1983)	3,815,097		3,815,097		
0100020.	1958 CSO 3.50% NLP ALB CRF (1977-1979)	138,550		138,550		
0100021.	1958 CSO 3.50% NLP ALB CNF (1968-1980)	2,285,933		2,285,933		
0100022.	1958 CSO 4.00% NLP ALB CRF (1979, 1984-1988)	26,859		26,859		
0100023.	1958 CSO 4.00% CRVM ALB CNF (1980-1988, 1992-1993, 1995)	2,680,909		2,680,909		
0100024.	1958 CSO 4.00% NLP ALB CNF (1975, 1977-2004)	16,317,698		16,317,698		
0100025.	1958 CSO 4.00% CRVM ALB CRF (1983-1984, 1986-1987)	168,653		168,653		
0100026.	1958 CSO 4.50% CRVM ALB CRF (1995-2004)	12,502,726		12,502,726		
0100027.	1958 CSO 5.00% CRVM ALB CRF (1993-1994)	7,103,275		7,103,275		
0100028.	1958 CSO 5.50% CRVM ALB CNF (1980-1983)	32,362		32,362		
0100029.	1958 CSO 5.50% CRVM ALB CRF (1982, 1987-1992)	16,945,365		16,945,365		
0100030.	1958 CSO 6.00% CRVM ALB CRF (1983-1986)	20,000,860		20,000,860		
0100031.	1980 CET 4.00% CRVM ALB CNF (1985, 1987-1990, 1992-1997, 2001)	16,234		16,234		
0100032.	1980 CSO 3.00% CRVM ALB CRF (1964, 1999-2000)	1,136		1,136		
0100033.	1980 CSO 4.00% CRVM ALB CNF (1992-1996, 1999, 2006-2009)	6,748,544		6,748,544		
0100034.	1980 CSO 4.00% NLP ALB CNF (1993-2004)	652,843		652,843		
0100035.	1980 CSO 4.00% CRVM ALB CRF (2006-2009)	32,257,962		29,184,724		3,073,238
0100036.	1980 CSO 4.50% CRVM ALB CRF (1995-2009, 2012, 2016)	989,081,686		989,081,686		
0100037.	1980 CSO 4.50% CRVM ALB CNF (1995-2005)	111,880,916		111,849,699		31,217
0100038.	1980 CSO 4.75% CRVM ALB CNF (2003-2004)	45,896		45,896		
0100039.	1980 CSO 5.00% CRVM ALB CNF (1993-1994)	746,182		736,191		9,991
0100040.	1980 CSO 5.00% CRVM ALB CRF (1993-1994)	27,243,999		27,243,999		
0100041.	1980 CSO 5.50% CRVM ALB CRF (1982, 1987-1992)	98,118,512		98,118,512		
0100042.	1980 CSO 5.50% CRVM ALB CNF (1987-1994, 1997-1998)	1,163,866		1,140,768		23,098
0100043.	1980 CSO 6.00% CRVM ALB CNF (1985-1988)	223,746		223,746		
0100044.	1980 CSO 6.00% CRVM ALB CRF (1983-1986)	43,686,832		43,686,832		
0100045.	2001 CSO 3.50% CRVM ANB CNF (2013-2020)	2,381,203,307		2,381,203,307		
0100046.	2001 CSO 3.50% CRVM ALB CNF (2009, 2013-2019)	71,770,432		71,770,432		
0100047.	2001 CSO 3.50% CRVM ALB CRF (2013-2020)	88,911,088		88,911,088		
0100048.	2001 CSO 4.00% CRVM ALB CRF (2006-2014, 2016)	140,838,494		140,838,494		
0100049.	2001 CSO 4.00% CRVM ANB CNF (2011-2012)	7,295,066		7,295,066		
0100050.	2001 CSO 4.00% CRVM ALB CNF (2006-2012)	113,032,830		113,032,830		
0100051.	2017 CSO 3.00% CRVM ANB CNF (2021-2022)	388,947		388,947		
0100052.	2017 CSO 3.50% CRVM ALB CRF (2018-2019)	753		753		
0100053.	2017 CSO 3.50% CRVM ANB CNF (2018-2020)	40,249,339		40,249,339		
0100054.	2017 CSO 3.00% VM-20 NPR 3B5 (2021-2022)	171,341,065		171,341,065		
0100055.	2017 CSO 3.50% VM-20 NPR 3B5 (2020)	249,890,599		249,890,599		
0100056.	2017 CSO 3.75% VM-20 NPR 3B4 and 3B6 (2021-2022)	12,877,745		12,877,745		
0100057.	2017 CSO 4.50% VM-20 NPR 3B4 and 3B6 (2020)	40,087,159		40,087,159		
0100058.	VM-20 DET/STO (2020-2022)	45,532,316		45,532,316		
0100059.	GIR - 58 CSO - 3.50%	22,083		22,083		
0100060.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.00%	4,303		4,303		
0100061.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.50%	19,316		19,316		
0100062.	Unearned Premium	10,917		10,917		
0199997.	Totals (Gross)	4,781,116,206		4,777,978,662		3,137,544
0199998.	Reinsurance ceded	1,548,932,856		1,548,932,856		
0199999.	Life Insurance: Totals (Net)	3,232,183,350		3,229,045,806		3,137,544

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200001.	Deferred - Sinking fund - 3.50% (1975-1976)	1,234,847	XXX	1,234,847	XXX	
0200002.	Deferred - 1963 EXP - 4.75% (1977-1984, 1986-1987)	50,074,390	XXX	50,074,390	XXX	
0200003.	Deferred - 1963 EXP - 5.75% (1976-1984, 1987)	124,752,536	XXX		XXX	124,752,536
0200004.	Deferred - 1963 EXP - 6.00% (1977-1982, 1984)	1,809,507	XXX		XXX	1,809,507
0200005.	Deferred - 1971 IAM - 4.00% (1977-1979)	139,605	XXX	139,605	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (1980-1981, 1983-1987)	2,635,449	XXX	2,635,449	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (1994, 1996-1999)	103,437	XXX	103,437	XXX	
0200008.	Deferred - 1971 IAM - 5.50% (1993)	17,555	XXX	17,555	XXX	
0200009.	Deferred - 1971 IAM - 6.00% (1992)	15,285	XXX	15,285	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (1987, 1990-1991)	1,329,017	XXX	1,329,017	XXX	
0200011.	Deferred - 1971 IAM - 6.50% (1989)	548,447	XXX	548,447	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (1986, 1988)	1,158,669	XXX	1,158,669	XXX	
0200013.	Deferred - 1983 A - 3.75% (2012-2013)	94,120	XXX	94,120	XXX	
0200014.	Deferred - 1983 A - 4.25% (1976-2013, 2018, 2021)	41,187,814	XXX	41,187,814	XXX	
0200015.	Deferred - 1983 A - 4.50% (2010)	26,100	XXX	26,100	XXX	
0200016.	Deferred - 1983 A - 4.75% (1981, 1985-2005)	180,239,213	XXX	153,921,024	XXX	26,318,189
0200017.	Deferred - 1983 A - 5.00% (2008)	57,581	XXX	57,581	XXX	
0200018.	Deferred - 1983 A - 5.25% (1994, 1996-2000, 2011)	19,133,798	XXX	19,057,088	XXX	76,710
0200019.	Deferred - 1983 A - 5.50% (1993-1994, 1996-1997)	29,867,795	XXX	29,867,795	XXX	
0200020.	Deferred - 1983 A - 5.75% (1985-2022)	327,478,206	XXX	25,195,446	XXX	302,282,760
0200021.	Deferred - 1983 A - 6.00% (1985, 1988-1993, 1995-1996)	23,707,324	XXX	22,580,891	XXX	1,126,433
0200022.	Deferred - 1983 A - 6.25% (1990-1992, 1999)	33,703,377	XXX	33,703,377	XXX	
0200023.	Deferred - 1983 A - 6.50% (1987, 1989-1990, 1998)	30,721,220	XXX	30,721,220	XXX	
0200024.	Deferred - 1983 A - 6.75% (1988, 1991)	10,167,192	XXX	10,167,192	XXX	
0200025.	Deferred - 1983 A - 7.00% (1988-1989, 1997)	42,606,660	XXX	42,606,660	XXX	
0200026.	Deferred - 1983 A - 7.25% (1986)	671,532	XXX	671,532	XXX	
0200027.	Deferred - IAM 2000 - 3.50% (2013)	26,736	XXX	26,736	XXX	
0200028.	Deferred - IAM 2000 - 3.75% (2012-2014)	632,978,416	XXX	632,978,416	XXX	
0200029.	Deferred - IAM 2000 - 4.00% (2012, 2014)	751,113,595	XXX	751,113,595	XXX	
0200030.	Deferred - IAM 2000 - 4.25% (2010-2011)	315,295,704	XXX	315,295,704	XXX	
0200031.	Deferred - IAM 2000 - 4.50% (2005-2008, 2010-2011)	291,714,780	XXX	291,714,780	XXX	
0200032.	Deferred - IAM 2000 - 4.75% (2003-2004, 2007-2008)	267,538,288	XXX	267,538,288	XXX	
0200033.	Deferred - IAM 2000 - 5.00% (1998-1999, 2003, 2009)	329,908,643	XXX	329,908,643	XXX	
0200034.	Deferred - IAM 2000 - 5.25% (1998, 2001-2002)	3,244,475	XXX	3,244,475	XXX	
0200035.	Deferred - IAM 2000 - 5.50% (2000-2002)	75,792,546	XXX	75,792,546	XXX	
0200036.	Deferred - IAR 2012 - 3.00% (2021)	2,591,345,799	XXX	2,591,345,799	XXX	
0200037.	Deferred - IAR 2012 - 3.25% (2020-2022)	7,355,750,944	XXX	7,355,750,944	XXX	
0200038.	Deferred - IAR 2012 - 3.50% (2015, 2017-2018)	2,965,176,063	XXX	2,965,176,063	XXX	
0200039.	Deferred - IAR 2012 - 3.75% (2015-2021)	7,223,237,640	XXX	7,223,237,640	XXX	
0200040.	Deferred - IAR 2012 - 4.00% (2016)	780,132,004	XXX	780,132,004	XXX	
0200041.	Deferred - Progressive Annuity - 3.50% (1975-1977)	124,167	XXX	124,167	XXX	
0200042.	Deferred VA - VM-21 CSV (1979-2022)	264,310,290	XXX	205,854,317	XXX	58,455,973
0200043.	Deferred RIA - VM-21 CSV (2019-2022)	24,942,216	XXX	24,942,216	XXX	
0200044.	Deferred RIA - VM-21 Excess	31,642,112	XXX	31,642,112	XXX	
0200045.	Immediate - 1971 IAM - 4.75% (1998)	116	XXX		XXX	116
0200046.	Immediate - 1971 IAM - 5.50% (1980)	2,767,443	XXX	2,767,443	XXX	
0200047.	Immediate - 1971 IAM - 6.25% (1998)	65,750	XXX		XXX	65,750
0200048.	Immediate - 1971 IAM - 6.84% (1984)	15,891,775	XXX	15,891,775	XXX	
0200049.	Immediate - 1971 IAM - 7.50% (1980, 1984)	24,113,746	XXX	24,113,746	XXX	
0200050.	Immediate - 1971 IAM - 7.75% (1983)	6,390,706	XXX	6,390,706	XXX	
0200051.	Immediate - 1971 IAM - 8.75% (1982)	8,720,086	XXX	8,720,086	XXX	
0200052.	Immediate - 1971 IAM - 9.75% (1983-1984)	5,097,540	XXX	5,097,540	XXX	
0200053.	Immediate - 1971 IAM - 10.75% (1983-1984)	4,930,931	XXX	4,930,931	XXX	
0200054.	Immediate - 1971 IAM - 11.25% (1982-1984)	30,347,842	XXX	30,347,842	XXX	
0200055.	Immediate - 1971 IAM - 12.50% (1982)	777,088	XXX	777,088	XXX	
0200056.	Immediate - 1971 IAM - 13.25% (1982)	6,303,893	XXX	6,303,893	XXX	
0200057.	Immediate - 1983 a - 2.40% (2008)	9,784,167	XXX	9,784,167	XXX	
0200058.	Immediate - 1983 a - 3.75% (1994)	9,616	XXX	9,616	XXX	
0200059.	Immediate - 1983 a - 4.00% (2011, 2013)	4,567,081	XXX	4,567,081	XXX	
0200060.	Immediate - 1983 a - 4.25% (2005-2007, 2010, 2012)	34,523,293	XXX	34,523,293	XXX	
0200061.	Immediate - 1983 a - 4.50% (2004, 2008, 2011)	793,683	XXX	793,683	XXX	
0200062.	Immediate - 1983 a - 4.75% (1998-1999, 2003, 2005-2006)	2,382,119	XXX	2,382,119	XXX	
0200063.	Immediate - 1983 a - 5.00% (1994, 1996, 2002, 2004, 2008, 2011)	56,046,903	XXX	56,046,903	XXX	
0200064.	Immediate - 1983 a - 5.25% (1993, 1997, 2000-2001, 2005-2006, 2010)	85,209,267	XXX	85,209,267	XXX	
0200065.	Immediate - 1983 a - 5.50% (1995, 2004, 2007-2009)	30,048,635	XXX	30,048,635	XXX	
0200066.	Immediate - 1983 a - 5.75% (1992)	309,916	XXX	309,916	XXX	
0200067.	Immediate - 1983 a - 6.00% (1987, 1990-1991, 2003, 2009)	115,720,382	XXX	115,720,382	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200068. Immediate - 1983 a - 6.25% (1988-1989, 1998-1999)	155,003,294	XXX	155,003,294	XXX	
0200069. Immediate - 1983 a - 6.50% (1986-1987, 1994, 2002)	291,854,020	XXX	291,854,020	XXX	
0200070. Immediate - 1983 a - 6.75% (1996-1997, 2001)	312,541,451	XXX	312,541,451	XXX	
0200071. Immediate - 1983 a - 6.84% (1985-1993, 1995, 2000)	1,603,898,623	XXX	1,603,898,623	XXX	
0200072. Immediate - 1983 a - 7.00% (1993, 2000)	17,792,690	XXX	17,792,690	XXX	
0200073. Immediate - 1983 a - 7.25% (1987, 1995)	22,086,068	XXX	22,086,068	XXX	
0200074. Immediate - 1983 a - 7.50% (1985-1986)	29,028,260	XXX	29,028,260	XXX	
0200075. Immediate - 1983 a - 7.75% (1987, 1992)	14,602,375	XXX	14,602,375	XXX	
0200076. Immediate - 1983 a - 8.00% (1986-1987)	24,107,242	XXX	24,107,242	XXX	
0200077. Immediate - 1983 a - 8.25% (1990-1991)	69,153,319	XXX	69,153,319	XXX	
0200078. Immediate - 1983 a - 8.75% (1986-1989)	163,123,435	XXX	163,123,435	XXX	
0200079. Immediate - 1983 a - 9.25% (1986-1987)	31,318,098	XXX	31,318,098	XXX	
0200080. Immediate - 1983 a - 9.50% (1985-1986)	10,942,662	XXX	10,942,662	XXX	
0200081. Immediate - 1983 a - 10.50% (1985-1986)	6,465,922	XXX	6,465,922	XXX	
0200082. Immediate - 1983 a - 11.00% (1985-1986)	18,907,917	XXX	18,907,917	XXX	
0200083. Immediate - 2000 IAM - 3.50% (2013)	721,982	XXX	721,982	XXX	
0200084. Immediate - 2000 IAM - 3.75% (2012-2014)	5,168,897	XXX	5,168,897	XXX	
0200085. Immediate - 2000 IAM - 4.00% (2011-2014)	26,121,738	XXX	26,121,738	XXX	
0200086. Immediate - 2000 IAM - 4.25% (2005-2007, 2010, 2012, 2014)	15,350,418	XXX	15,350,418	XXX	
0200087. Immediate - 2000 IAM - 4.50% (2004, 2008, 2011, 2014)	35,854,510	XXX	35,854,510	XXX	
0200088. Immediate - 2000 IAM - 4.75% (1998-1999, 2003, 2005-2006, 2009-2011)	6,827,210	XXX	6,827,210	XXX	
0200089. Immediate - 2000 IAM - 5.00% (2002, 2004, 2007-2008, 2010-2011)	24,226,723	XXX	24,226,723	XXX	
0200090. Immediate - 2000 IAM - 5.25% (2000-2001, 2005-2007, 2010)	41,104,565	XXX	41,104,565	XXX	
0200091. Immediate - 2000 IAM - 5.50% (2004, 2007-2009)	59,433,617	XXX	59,433,617	XXX	
0200092. Immediate - 2000 IAM - 5.75% (2009)	6,545,186	XXX	6,545,186	XXX	
0200093. Immediate - 2000 IAM - 6.00% (2003, 2009)	36,460,592	XXX	36,460,592	XXX	
0200094. Immediate - 2000 IAM - 6.25% (1998-1999)	423,714	XXX	423,714	XXX	
0200095. Immediate - 2000 IAM - 6.50% (2002)	2,493,993	XXX	2,493,993	XXX	
0200096. Immediate - 2000 IAM - 6.75% (2001)	1,159,273	XXX	1,159,273	XXX	
0200097. Immediate - 2000 IAM - 7.00% (2000)	1,626,635	XXX	1,626,635	XXX	
0200098. Immediate - A-1949 Mod 60 - 3.50% (1978)	23,326	XXX	23,326	XXX	
0200099. Immediate - GAM94 - 4.75% (1998-1999)	297,091	XXX		XXX	297,091
0200100. Immediate - GAM94 - 6.25% (1998-1999)	80,492,985	XXX		XXX	80,492,985
0200101. Immediate - IAR 2012 - 3.50% (2015)	81,561	XXX	81,561	XXX	
0200102. Immediate - IAR 2012 - 3.75% (2015, 2017)	40,954,891	XXX	40,954,891	XXX	
0200103. Immediate - IAR 2012 - 4.00% (2015-2016)	86,039,920	XXX	86,039,920	XXX	
0200104. Immediate - IAR 2012 VM-22 Non-Jumbo 1.00%-1.49% (2020-2021)	377,800	XXX	377,800	XXX	
0200105. Immediate - IAR 2012 VM-22 Non-Jumbo 1.50%-1.99% (2020-2022)	12,843,567	XXX	12,843,567	XXX	
0200106. Immediate - IAR 2012 VM-22 Non-Jumbo 2.00%-2.49% (2018-2022)	40,068,473	XXX	40,068,473	XXX	
0200107. Immediate - IAR 2012 VM-22 Non-Jumbo 2.50%-2.99% (2018-2022)	36,047,124	XXX	36,047,124	XXX	
0200108. Immediate - IAR 2012 VM-22 Non-Jumbo 3.00%-3.49% (2018-2020, 2022)	57,849,612	XXX	57,849,612	XXX	
0200109. Immediate - IAR 2012 VM-22 Non-Jumbo 3.50%-3.99% (2018-2019, 2022)	56,720,750	XXX	56,720,750	XXX	
0200110. Immediate - IAR 2012 VM-22 Non-Jumbo 4.00%-4.49% (2018-2019, 2022)	62,708,581	XXX	62,708,581	XXX	
0299997. Totals (Gross)	28,781,407,182	XXX	28,185,729,132	XXX	595,678,050
0299998. Reinsurance ceded	147,417,398	XXX	147,417,398	XXX	
0299999. Annuities: Totals (Net)	28,633,989,784	XXX	28,038,311,734	XXX	595,678,050
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)					
0400001. Unearned Premium	229,973		229,973		
0499997. Totals (Gross)	229,973		229,973		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	229,973		229,973		
0500001. 1952 Period 2 - 1958 CSO 3.00%	132,534		132,534		
0500002. 1958 CSO 3.00% NLP ALB CNF (1978)	4		4		
0500003. 1958 CSO 3.50% CRVM ALB CNF (1978)	1		1		
0500004. 1958 CSO 3.50% NLP ALB CNF (1979)	11		11		
0500005. 1958 CSO 4.00% CRVM ALB CNF (1980-1985)	175		175		
0500006. 1958 CSO 4.00% NLP ALB CNF (1978-2004)	1,865		1,865		
0500007. 1980 CSO 4.00% CRVM ALB CNF (2006-2008)	4,633		4,633		
0500008. 1980 CSO 4.00% NLP ALB CNF (1993-2001)	180		180		
0500009. 1980 CSO 4.50% CRVM ALB CNF (1995-2005)	304,951		304,951		
0500010. 1980 CSO 4.75% CRVM ALB CNF (2003)	1		1		
0500011. 1980 CSO 5.00% CRVM ALB CNF (1993-1994)	5,074		5,074		
0500012. 1980 CSO 5.50% CRVM ALB CNF (1988-1992)	5,360		5,360		
0500013. 1980 CSO 6.00% CRVM ALB CNF (1985-1987)	736		736		
0500014. 2001 CSO 3.50% CRVM ALB CNF (2013-2018)	90,680		90,680		
0500015. 2001 CSO 4.00% CRVM ALB CNF (2006-2012)	218,557		218,557		
0500016. 2017 CSO 3.50% CRVM ALB CNF (2018-2019)	9,043		9,043		
0599997. Totals (Gross)	773,805		773,805		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	773,805		773,805		
0600001. 1952 INTERCO DISA - 3.00% (1962-2021)	7,263,032		7,263,032		
0600002. 2005 GLT PW 3.00% (2021, 2022)	12,743,520				12,743,520
0600003. 2005 GLT PW 3.50% (1968-1984, 2013-2020)	13,231,722				13,231,722
0600004. 2005 GLT PW 4.00% (2006-2012)	77,842				77,842

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600005. 2005 GLT PW 4.50% (1995-2005)	768,446				768,446
0600006. 2005 GLT PW 5.00% (1993-1994)	144,615				144,615
0600007. 2005 GLT PW 5.50% (1987-1992)	201,144				201,144
0600008. 2005 GLT PW 6.00% (1985-1986)	65,637				65,637
0600009. Unreported Claims Estimate 3.00%	8,770,701				8,770,701
0699997. Totals (Gross)	43,266,659		7,263,032		36,003,627
0699998. Reinsurance ceded	2,588,574		2,024,922		563,652
0699999. Disability-Disabled Lives: Totals (Net)	40,678,085		5,238,110		35,439,975
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.	225,230,232		224,307,511		922,721
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,262,434		1,262,434		
0700003. AG 32 Reserve for Immediate Payment of Claims	1,114,984		1,114,984		
0700004. Extra Mortality on Substandard Policies	2,211,094		2,211,094		
0700005. GIR - Extra Mortality on GIR options	257,430		257,430		
0700006. Cash Value Enhancement	3,010,072		3,010,072		
0700007. Claim stabilization reserve	609,165		609,165		
0700008. Interest on Suspense and Holding Accounts	456,944		456,944		
0799997. Totals (Gross)	234,152,355		233,229,634		922,721
0799998. Reinsurance ceded	128,148,343		128,148,343		
0799999. Miscellaneous Reserves: Totals (Net)	106,004,012		105,081,291		922,721
9999999. Totals (Net) - Page 3, Line 1	32,013,859,009		31,378,680,719		635,178,290

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 139,385,257 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

.....

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

2.2 If not, state which kind is issued.

Non-participating .....

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

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

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

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

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

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

N/A .....

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 806,299,220

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: ..... $ 976,729,500

Attach statement of methods employed in their valuation.

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

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

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

.....

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

7.4 Identify where the reserves are reported in the blank:

.....

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

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

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

8.3 Identify where the reserves are reported in the blank:

.....

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 177,235,796

9.2 State the amount of reserves established for this business: ..... $ 195,752,656

9.3 Identify where the reserves are reported in the blank:

As part of Exhibit 5, Valuation Basis:
Deferred - IAR 2012 - 3.25% (2020, 2022)
Deferred - IAR 2012 - 3.00% (2021) .....

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Universal Life with Secondary Guarantees	Symetra old X-factors	Symetra 2022 new X-factors based on updated experience	20,599,332
Universal Life with Secondary Guarantees	Do not consider substandard mortality in net premium reserve at issue calculation on Indexed UL block	Adjust mortality in net premium reserve at issue calculation on Indexed UL block for substandard mortality	(10,800,583)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	9,798,749
Deferred Fixed Annuities	Consider free-look in the statutory reserve calculation	Do not consider free-look in statutory reserve calculation	(4,398,601)
Deferred Indexed Annuities	Consider free-look in the statutory reserve calculation	Do not consider free-look in statutory reserve calculation	(11,324,704)
Deferred Indexed Annuities	Do not consider benefit base roll-ups and utilization in the statutory reserve calculation	Consider benefit base roll-ups and utilization in the statutory reserve calculation	2,072,850
Deferred Indexed Annuities	2021 Symetra Life VM21 calculation	2022 Symetra Life VM21 methodology changes primarily related to aggregation across products	(7,550,466)
Deferred Variable Annuities with Guarantees	2021 Symetra Life VM21 calculation	2022 Symetra Life VM21 methodology changes primarily related to aggregation across products	(557,883)
0299999. Subtotal	XXX	XXX	(21,758,804)
9999999 - Total (Column 4, only)			(11,960,055)

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	37,732	746									36,986		
2.	Additional contract reserves (b)	3,656,610										655,460		3,001,150
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits	5,306,838												5,306,838
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	9,001,180	746									692,446		8,307,988
8.	Reinsurance ceded	829,238										14,575		814,663
9.	Totals (Net)	8,171,942	746									677,871		7,493,325
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	266,668,666										266,668,666		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	266,668,666										266,668,666		
15.	Reinsurance ceded	28,540,872										28,540,872		
16.	Totals (Net)	238,127,794										238,127,794		
17.	TOTAL (Net)	246,299,736	746									238,805,665		7,493,325
18.	TABULAR FUND INTEREST	4,767,989										4,767,989		
	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	3,746,549,945		1,383,186,495	18,324,169	323,080	2,344,716,201
2. Deposits received during the year	3,440,933,148		63,478,341	1,155,104	2,127	3,376,297,576
3. Investment earnings credited to the account	69,655,942		65,331,859	954,094	6,423	3,363,566
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	2,953,927,986		259,219,868	1,016,756	21,259	2,693,670,103
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	4,303,211,049		1,252,776,827	19,416,611	310,371	3,030,707,240
10. Reinsurance balance at the beginning of the year	(62,434,749)		(62,434,749)			
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(9,188,460)		(9,188,460)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(53,246,289)		(53,246,289)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	4,249,964,760		1,199,530,538	19,416,611	310,371	3,030,707,240

(a) FHLB Funding Agreements:

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

The amount of FHLB Funding Agreements in column 6 is 2,937,800,000

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	131,909,619		63,729,589				14,803,112		53,376,918		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	53,400,389		12,069,840				822,813		40,507,736		
	2.24 Net	78,509,230		(b) 51,659,749	(b)		(b)	(b) 13,980,299		(b) 12,869,182	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	191,328,754		4,672,000				16,010,387		170,516,367		130,000
	3.2 Reinsurance assumed	18,000		18,000								
	3.3 Reinsurance ceded	132,066,375						359,136		131,707,239		
	3.4 Net	59,280,379		(b) 4,690,000	(b)		(b)	(b) 15,651,251		(b) 38,809,128	(b)	(b) 130,000
4. TOTALS	4.1 Direct	323,238,373		68,401,589				30,813,499		223,893,285		130,000
	4.2 Reinsurance assumed	18,000		18,000								
	4.3 Reinsurance ceded	185,466,764		12,069,840				1,181,949		172,214,975		
	4.4 Net	137,789,609	(a)	(a) 56,349,749				(a) 29,631,550		51,678,310		130,000

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,505,731,336		286,785,169	322,799,418			166,672,367	7,953,259	721,307,753		213,370
1.2 Reinsurance assumed	560,787		531,589				29,198				
1.3 Reinsurance ceded	569,520,705		101,095,814	10,171			8,960,781		459,391,370		62,569
1.4 Net	(d) 936,771,418		186,220,944	322,789,247			157,740,784	7,953,259	261,916,383		150,801
2. Liability December 31, current year from Part 1:											
2.1 Direct	323,238,373		68,401,589				30,813,499		223,893,285		130,000
2.2 Reinsurance assumed	18,000		18,000								
2.3 Reinsurance ceded	185,466,764		12,069,840				1,181,949		172,214,975		
2.4 Net	137,789,609		56,349,749				29,631,550		51,678,310		130,000
3. Amounts recoverable from reinsurers December 31, current year	154,142,712		13,852,744				1,735,632		138,549,673		4,663
4. Liability December 31, prior year:											
4.1 Direct	293,379,198		35,115,173				41,946,369		216,187,656		130,000
4.2 Reinsurance assumed	44,217		18,001						26,216		
4.3 Reinsurance ceded	174,149,251		5,289,035				2,145,945		166,714,271		
4.4 Net	119,274,164		29,844,139				39,800,424		49,499,601		130,000
5. Amounts recoverable from reinsurers December 31, prior year	135,188,320		18,061,983				1,963,413		115,157,546		5,378
6. Incurred Benefits											
6.1 Direct	1,535,590,511		320,071,585	322,799,418			155,539,497	7,953,259	729,013,382		213,370
6.2 Reinsurance assumed	534,570		531,588				29,198		(26,216)		
6.3 Reinsurance ceded	599,792,610		103,667,380	10,171			7,769,004		488,284,201		61,854
6.4 Net	936,332,471		216,935,793	322,789,247			147,799,691	7,953,259	240,702,965		151,516

(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 $ 76,767 in Line 1.1, $ 76,767 in Line 1.4.
$ 76,767 in Line 6.1, and $ 76,767 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 $ 535,886 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	1,772,634	728,859	(1,043,775)
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,772,634	728,859	(1,043,775)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	46,220	94	(46,126)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	2,954,069	4,066,162	1,112,093
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,824,550	1,824,550	
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	24,518	23,461	(1,057)
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	141,132,546	73,762,860	(67,369,686)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	27,881,451	21,276,212	(6,605,239)
21.	Furniture and equipment, including health care delivery assets	3,641,499	2,913,290	(728,209)
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	28,361,512	28,783,391	421,879
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	207,638,999	133,378,879	(74,260,120)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	207,638,999	133,378,879	(74,260,120)
	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	15,310,931	15,408,137	97,206
2502.	Other Assets	13,050,581	13,375,254	324,673
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	28,361,512	28,783,391	421,879

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, 2022 or 2021.

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

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

Under Iowa Administrative Code (IAC) 191-97, the Department allows companies to account for eligible derivative assets using the amortized cost method if the company can demonstrate they meet the criteria for an economic hedge. Furthermore, IAC 191-97 also prescribes the use of a reserve calculation methodology for indexed annuity products that only reflects credited interest on reserves at the conclusion of the index term based on actual index performance. The Company elected to adopt IAC 191-97 effective January 1, 2020 for its fixed indexed annuity (FIA) product.

As of December 31, 2022, the market value of eligible derivative assets was $113,680,484, and the Actuarial Guidance XXXV reserves would have been $12,215,578,290 using the market value of eligible derivatives assets.

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

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

NOTES TO FINANCIAL STATEMENTS

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

	SSAP#	F/S Page	F/S Line#	For the Year Ended December 31, 2022	2021
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ 84,472,765	$ 136,805,098
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Iowa Bulletin 06-01	86	4	4	(50,652,661)	9,766,447
IAC 191-97 - Options	86	4	3,34	(3,525,602)	9,015,401
IAC 191-97 - Reserves	51	4	18	(146,381,583)	5,696,778
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Equity-type Investments	97	4	34	(58,998,230)	52,680,126
Net Income - NAIC SAP				$ 344,030,841	$ 59,646,346

				As of December 31, 2022	2021
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,493,617,859	$ 2,331,630,824
State Prescribed Practices that increase/(decrease) from NAIC SAP:					
Variable Funding Note	97	4	55	72,559,187	61,929,570
IAC 191-97 - Options	86	2	7	2,047,309	(192,140,784)
IAC 191-97 Reserves	51	3	1	40,327,987	186,709,570
State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,378,683,376	$ 2,275,132,468

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.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Perpetual preferred stocks, which have characteristics of equity securities are reported at the lower of currently effective call price or fair value.

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

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

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

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

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

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

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

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Correction of Errors

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

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

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

In 2021, the Company discovered an error in the calculation of reserves for certain FIA products. The Company recorded a correction as of June 30, 2021 which resulted in an increase to aggregate reserves for life and policy contracts of $15,867,201 and decrease to surplus of $14,599,600 net of current and deferred taxes.

In 2021, the Company discovered an error in the amount of investment expense on funds withheld with its subsidiary, Symetra Reinsurance Corporation, which understated investment expense on funds withheld with subsidiary and overstated other amounts receivable on reinsurance. The Company recorded a correction which resulted in an increase to surplus of $351,736, net of tax and a corresponding increase in other amounts receivable on reinsurance.

In 2021, the Company discovered an error relating to death benefits ceded to its subsidiary, Symetra Reinsurance Corporation, which understated death benefits and overstated reinsurance recoverable. The Company recorded a correction which resulted in a decrease to surplus of $1,118,695 net of tax and a corresponding reduction to reinsurance recoverables.

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 2022 were 6.8% and 2.6%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2021 were 4.8% and 2.6%.

(2) The maximum percentage of any one loan to value at origination was 70.0% for loans funded during the years ended December 31, 2022 and 2021, respectively.

(3) As of December 31, 2022 and 2021, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

	Residential		Commercial		
	Insured	All Other	Insured	All Other	Total
a. Current Year					
1. Recorded Investment (All)					
(a) Current	$ —	$25,000,000	$ —	$7,100,402,311	$7,125,402,311
(b) 30-59 Days Past Due	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
4. Interest Reduced	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—
(c) Percent Reduced	—	— %	— %	— %	— %
b. Prior Year					
1. Recorded Investment (All)					
(a) Current	$ —	$16,263,740	$ —	$6,792,902,105	$6,809,165,845
(b) 30-59 Days Past Due	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—
4. Interest Reduced	—	—	—	—	—
(a) Recorded Investment	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—
(c) Percent Reduced	—	— %	— %	— %	— %

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

(6) The Company had no investment in impaired loans as of December 31, 2022 or 2021.

(7) The Company had no allowance for credit losses as of December 31, 2022 and 2021.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2022 or 2021.

(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, 2022 or 2021.

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

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

(3) As of December 31, 2022, 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	$ 342,810,694
2. 12 months or longer	294,403,805

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

1. Less than 12 months	$ 6,226,236,559
2. 12 months or longer	3,392,546,873

(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 factors causing the declines in fair value for these securities often recover over time. For those with amortized cost exceeding estimated fair value by more than 20% for at least six months, the Company compares the security's implied credit spread to the benchmark spread for bonds with significant credit risk. If the security's spread exceeds the defined tolerance compared to this benchmark, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary 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; and
- Other indications that a credit loss has occurred.

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

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

E – J. Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

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

* Does not include carryforward provisions in IRC Section 39.

The Company's limited partnership interests related to LIHTC as December 31, 2021, are as follows:

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

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax credits of $8,048,511 and $27,990,250 during the years ended December 31, 2022 and 2021, respectively.

(3) The Company had LIHTC investments of $54,959,140 and $22,337,942 as of December 31, 2022 and 2021, respectively.

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

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

(6) The Company recognized no impairment losses related to investments in LIHTC during the years ended December 31, 2022 and 2021.

NOTES TO FINANCIAL STATEMENTS

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2022 and 2021, respectively.

L. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
g. Placed under option contract	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	127,512,000	—	—	—	127,512,000	99,822,000	27,690,000	—	127,512,000	0.26	0.26
j. On deposit with states	6,906,363	—	—	—	6,906,363	6,898,224	8,139	—	6,906,363	0.01	0.01
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	5,112,142,027	—	—	—	5,112,142,027	4,205,071,742	907,070,285	—	5,112,142,027	10.36	10.41
m. Pledged as collateral not captured in other categories	193,667,579	—	—	—	193,667,579	47,541,922	146,125,657	—	193,667,579	0.39	0.39
n. Other restricted assets	8,857,836,647	—	—	—	8,857,836,647	5,930,176,603	2,927,660,044		8,857,836,647	17.96	18.03
o. Total Restricted Assets	$14,298,064,616	$ —	$ —	$ —	$14,298,064,616	$10,289,510,491	$4,008,554,125	$ —	$14,298,064,616	28.98 %	29.10 %

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

Description of Assets	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
1 5/8% Due 11/15/2022 MN15	$ 45,793,376	$ —	$ —	$ —	$ 45,793,376	$ 41,081,268	$ 4,712,108	$ 45,793,376	0.09 %	0.09 %
Futures variation margin	147,874,203	—	—	—	147,874,203	6,460,654	141,413,549	147,874,203	0.30	0.30
Total (c)	$193,667,579	$ —	$ —	$ —	$193,667,579	$ 47,541,922	$ 146,125,657	$193,667,579	0.39 %	0.39 %

NOTES TO FINANCIAL STATEMENTS

(3) Detail of Other Restricted Assets

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance	$8,857,836,647	$ —	$ —	$ —	$8,857,836,647	$5,930,176,603	$2,927,660,044	$8,857,836,647	17.95 %	18.03 %
Total (c)	$8,857,836,647	$ —	$ —	$ —	$8,857,836,647	$5,930,176,603	$2,927,660,044	$8,857,836,647	17.95 %	18.03 %

(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	$ 199,447,853	$ 199,447,853	0.48 %	0.48 %
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	$ 199,447,853	$ 199,447,853	0.48 %	0.48 %

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)	$ 200,074,000	0.51 %

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

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 53,690,594	$ —	$ 53,690,594
Futures	2,641,388	—	2,641,388
Options	163,325,526	—	163,325,526
Total Assets	$ 219,657,508	$ —	$ 219,657,508

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 802,500	$ —	$ 802,500
Futures	346,693	—	346,693
Options		—	36,993,829
Total Liabilities	$ 1,149,193	$ —	$ 38,143,022

The company does not offset derivative assets and liabilities.

O. 5* Securities

Not applicable

NOTES TO FINANCIAL STATEMENTS

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

		As of December 31, 2022	
		General Account	Separate Account
(1)	Number of CUSIPs	58	7
(2)	Aggregate Amount of Investment Income	$ 21,266,716	$ 660,053

R. Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	61 %
(2)	Cash Equivalents	20
(3)	Short-Term Investments	19
(4)	Total	100 %

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 $0 and $92,153 for the years ended December 31, 2022 and 2021, 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 $46,220 and $0 as of December 31, 2022 and 2021, 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 cross currency exchange risk. Derivative financial instruments currently held consist primarily of index options, futures, interest rate swaps and cross-currency swaps. Derivatives may be exchange-traded or contracted in the over-the-counter ("OTC") market. Some of the Company's OTC derivatives are cleared and settled through central clearing counterparties. The accounting for derivative instruments depends on whether it qualifies and has been designated for hedge accounting. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. When a derivative is determined to be highly effective, it is recorded in a manner consistent with the hedged item. Interest rate and cross-currency swaps generally qualify for hedge accounting and are recognized at amortized cost on the balance sheet. If a derivative instrument does not qualify, or is not designated for hedge accounting, it is recognized at fair value with the changes in its fair value recorded as unrealized gains or losses in surplus. The Company elected Iowa Bulletin 06-01 in 2017 which allows the change in fair value on derivatives that the Company purchases to hedge equity indexed products, to be included in net realized capital gains (losses) in the summary of operations.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(4) – (6) Not applicable

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

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

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

(8) Not applicable

B. Not applicable

9. Income Taxes

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

1.

	12/31/2022		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 353,480,110	$ 20,184,566	$ 373,664,676
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	353,480,110	20,184,566	373,664,676
(d) DTAs nonadmitted	131,845,705	9,286,841	141,132,546
(e) Subtotal net admitted DTAs (1c – 1d)	221,634,405	10,897,725	232,532,130
(f) DTLs	87,717,532	2,245,870	89,963,402
(g) Net admitted DTA (1e - 1f)	$ 133,916,873	$ 8,651,855	$ 142,568,728

	12/31/2021		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 280,160,087	$ 9,687,593	$ 289,847,680
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	280,160,087	9,687,593	289,847,680
(d) DTAs nonadmitted	73,762,860	—	73,762,860
(e) Subtotal net admitted DTAs (1c – 1d)	206,397,227	9,687,593	216,084,820
(f) DTLs	81,196,293	25,432,426	106,628,719
(g) Net admitted DTA (1e -1f)	$ 125,200,934	$ (15,744,833)	$ 109,456,101

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 73,320,023	$ 10,496,973	$ 83,816,996
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	73,320,023	10,496,973	83,816,996
(d) DTAs nonadmitted	58,082,845	9,286,841	67,369,686
(e) Subtotal net admitted DTAs (1c – 1d)	15,237,178	1,210,132	16,447,310
(f) DTLs	6,521,239	(23,186,556)	(16,665,317)
(g) Net admitted DTA (1e - 1f)	$ 8,715,939	$ 24,396,688	$ 33,112,627

NOTES TO FINANCIAL STATEMENTS

2. The SSAP No. 101 admission calculation components as of December 31, 2022 are as follows:

	12/31/2022		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 10,537,729	$ 10,537,729
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	135,075,816	—	135,075,816
1. Adjusted gross DTAs expected to be realized following the balance sheet date	135,075,816	—	135,075,816
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	409,114,278
(c) Adjusted gross DTAs offset by gross DTLs	86,558,589	359,996	86,918,585
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 221,634,405	$ 10,897,725	$ 232,532,130

	12/31/2021		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 844,927	$ 844,927
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	109,965,461	—	109,965,461
1. Adjusted gross DTAs expected to be realized following the balance sheet date	109,965,461	—	109,965,461
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	401,841,227
(c) Adjusted gross DTAs offset by gross DTLs	96,431,766	8,842,666	105,274,432
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 206,397,227	$ 9,687,593	$ 216,084,820

	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	$ —	$ 9,692,802	$ 9,692,802
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	25,110,355	—	25,110,355
1. Adjusted gross DTAs expected to be realized following the balance sheet date	25,110,355	—	25,110,355
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	7,273,051
(c) Adjusted gross DTAs offset by gross DTLs	(9,873,177)	(8,482,670)	(18,355,847)
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 15,237,178	$ 1,210,132	$ 16,447,310

3.

	12/31/2022	12/31/2021
(a) Ratio percentage used to determine recovery period and threshold limitation amount	729%	755%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$2,727,428,523	$2,678,941,514

4. Impact of Tax Planning Strategies

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

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage	12/31/2021 (3) Ordinary	12/31/2021 (4) Capital
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 280,160,087	$ 9,687,593
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 206,397,227	$ 9,687,593
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%

NOTES TO FINANCIAL STATEMENTS

	Change	
	(5) Ordinary (Col 1-3)	(6) Capital (Col 2-4)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage		
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 73,320,023	$ 10,496,973
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	81.71%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 15,237,178	$ 1,210,132
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00 %	66.12%

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

B. Regarding DTLs that are not recognized:

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

NOTES TO FINANCIAL STATEMENTS

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

			12/31/2022	12/31/2021	Change (Col 1 - 2)
1.	Current Income Tax				
	(a)	Federal	$ 59,739,625	$ (133,561,363)	$ 193,300,988
	(b)	Foreign	69,226	33,234	35,992
	(c)	Subtotal	59,808,851	(133,528,129)	193,336,980
	(d)	Federal income tax on net capital gains	9,639,289	133,551,713	(123,912,424)
	(e)	Utilization of capital loss carryforwards	—	—	—
	(f)	Other	—	—	—
	(g)	Federal and foreign income taxes incurred	$ 69,448,140	$ 23,584	$ 69,424,556

In 2022, the Company made a change in accounting policy to present the tax expense on realized gains and losses arising in the separate accounts as part of federal income tax on operating income, in line 1(a) above and line 32 of the Summary of Operations, rather than as part of federal income tax on net capital gains, in line 1(d) above and the line 34 inset of the Summary of Operations.

2.	DTAs				
	(a)	Ordinary			
		(1) Discounting of unpaid losses	$ 774,647	$ 777,737	$ (3,090)
		(2) Unearned premium reserve	—	—	—
		(3) Policyholder reserves	146,548,884	108,257,106	38,291,778
		(4) Investments	48,568,412	38,262,593	10,305,819
		(5) Deferred acquisition costs	125,115,718	107,297,124	17,818,594
		(6) Policyholder dividend accrual	—	—	—
		(7) Fixed assets	—	—	—
		(8) Compensation and benefits accrual	11,793,460	9,535,474	2,257,986
		(9) Pension accrual	—	—	—
		(10) Receivables - nonadmitted	13,966,355	12,519,364	1,446,991
		(11) Net operating loss carryforward	—	—	—
		(12) Tax credit carryforward	—	—	—
		(13) Other	6,712,634	3,510,689	3,201,945
		(99) Subtotal	353,480,110	280,160,087	73,320,023
	(b)	Statutory valuation allowance adjustment	—	—	—
	(c)	Nonadmitted	131,845,705	73,762,860	58,082,845
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	221,634,405	206,397,227	15,237,178
	(e)	Capital			
		(1) Investments	20,184,566	9,687,593	10,496,973
		(2) Net capital loss carryforward	—	—	—
		(3) Real estate	—	—	—
		(4) Other	—	—	—
		(99) Subtotal	20,184,566	9,687,593	10,496,973
	(f)	Statutory valuation allowance adjustment	—	—	—
	(g)	Nonadmitted	9,286,841	—	9,286,841
	(h)	Admitted capital DTAs (2e99-2f-2g)	10,897,725	9,687,593	1,210,132
	(i)	Admitted DTAs (2d+2h)	$ 232,532,130	$ 216,084,820	$ 16,447,310
3.	DTLs				
	(a)	Ordinary			
		(1) Investments	$ 16,737,789	$ 19,195,695	$ (2,457,906)
		(2) Fixed assets	2,000,249	1,363,032	637,217
		(3) Deferred and uncollected premium	6,878,072	6,539,638	338,434
		(4) Policyholder reserves	58,984,674	50,771,651	8,213,023
		(5) Other	3,116,748	3,326,277	(209,529)
		(99) Subtotal	87,717,532	81,196,293	6,521,239
	(b)	Capital			
		(1) Investments	2,245,870	25,432,426	(23,186,556)
		(2) Real estate	—	—	—
		(3) Other	—	—	—
		(99) Subtotal	2,245,870	25,432,426	(23,186,556)
	(c)	DTLs (3a99+3b99)	$ 89,963,402	$ 106,628,719	$ (16,665,317)
4.	Net DTAs/DTLs (2i-3c)		$ 142,568,728	$ 109,456,101	$ 33,112,627

Net change in DTAs/(DTLs) (2a99+2e99-3c)	$ 100,482,313
Surplus adjustments	
Tax effect of change in unrealized capital gain(losses)	(13,770,417)
Tax effect of correction of error	1,401,992
Change in net deferred income taxes	$ 88,113,888

In 2022, the Company changed its grouping of DTAs and DTLs relating to net unrealized gains and losses that are recorded in surplus to better align the presentation for consistency within this annual statement. This did not affect any amounts on the schedule of assets, the schedule of liabilities, surplus and other funds, or the summary of operations, but it shifted certain amounts within Notes 9.C.2. and 9.C.3.

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:

	12/31/2022	12/31/2021
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (21%)	$ 35,935,088	$ (95,029,913)
Capital income tax at federal statutory rate (21%)	(20,181,482)	138,663,473
Total income tax	15,753,606	43,633,560
Dividends received deduction	(773,150)	(687,672)
Tax credits	(8,048,511)	(18,559,075)
IMR adjustment	(10,899,780)	(10,542,959)
Change in nonadmitted asset	(1,446,991)	(961,164)
Change in liability for unauthorized reinsurance	(14,876,671)	—
Change in valuation basis - statutory reserves	2,511,612	(5,485,838)
Prior Year Adjustments	(1,456,785)	—
Impact of prior year reinsurance transaction	—	10,035,947
Impact of CARES Act on 2018 Net Operating Loss	—	(3,328,767)
Other	570,920	325,991
Federal income tax expense (benefit)	$ (18,665,750)	$ 14,430,023
Federal and foreign taxes incurred including capital gains tax	69,448,138	23,583
Change in net deferred income taxes	(88,113,888)	14,406,440
Total statutory income taxes	$ (18,665,750)	$ 14,430,023

The Company elected to carry back net operating losses (NOLs) originated in 2018 to tax years with a corporate tax rate of 35%, instead of carrying them forward to tax years with a corporate tax rate of 21%, which led to an increase in benefits for income taxes of $0 and $3,328,767 for the years ended December 31, 2022 and December 31, 2021 respectively.

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

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

1. As of December 31, 2022, and December 31, 2021, the Company had no tax credit, operating loss or capital loss carryforwards available to offset against future taxable income.

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

	2022	2021	2020
Capital gain	$ —	$ 10,530,222	$ 4,193,106

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

F. Consolidated Federal Income Tax Return

1. Beginning with the 2022 tax year, the Company's federal income tax return will be consolidated with the following entities:

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

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.

NOTES TO FINANCIAL STATEMENTS

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, 2022:

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

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

During the year ended December 31, 2021:

On December 26, 2021, a cash contribution of $30,000,000 was paid by the Company to First Symetra National Life Insurance Company of New York, its subsidiary.

D. As of December 31, 2022 and 2021, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	As of December 31,	
	2022	**2021**
Symetra Investment Management	$ (9,564,216)	$ (1,907,616)
Symetra Life Separate Accounts	6,188,939	6,546,943
Symetra Financial Corporation (Parent)	(654,525)	(25,164,513)
Symetra Bermuda Reinsurance	780,688	—
Symetra Securities, Inc.	472,234	29,483
First Symetra National Life Insurance Company of New York	166,099	85,218
Symetra Assigned Benefits Service Company	39,951	38,966
Symetra National Life Insurance Company	19,989	(21,771)
Clearscape Funding Corporation	18,309	21,468
Symetra Reinsurance Corporation	17,838	12,373
WSF Receivables I, LLC	—	(9,490)
Hometown Plaza, LLC	—	197,580
Clio & Pierson, LLC	—	8,724
Total	$ (2,514,694)	$ (20,162,635)

As of December 31, 2021, the Company had a payable of $24,718,586 which is included in the balance owed to the Parent for long–term incentive awards that are settled when paid, generally three years after the grant date. As of December 31, 2022 the Company records this liability as part of general expenses due and accrued.

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

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

NOTES TO FINANCIAL STATEMENTS

The Company has an IMA (Investment Management Agreement) with its affiliate, SIM, a subsidiary of Symetra Financial Corporation. The agreement provided for investment advisory services related to the Company's invested assets, including the Company's mortgage loan portfolio. During 2021, the IMA was amended to exclude the Company's mortgage loan portfolio, and the Company entered into a Master Support Services Agreement (MSSA) with SIM to provide for investment management services related to the Company's mortgage loan portfolio. During 2022, the MSSA was amended to assign the Company's mortgage loan portfolio to Symetra Investment Management Real Estate Investors (SIMREI), a subsidiary of SIM.

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, 2022 and 2021, the Company paid $1,183,398 and $1,930,858, respectively, to SABSCO related to the commutation endorsements.

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

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

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

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

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2022 or 2021.

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.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Account
1.	Current Year			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	10,000,000	10,000,000	—
(c)	Activity Stock	117,512,000	117,512,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 127,512,000	$ 127,512,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,930,271,048	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	10,000,000	10,000,000	—
(c)	Activity Stock	89,822,000	89,822,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 99,822,000	$ 99,822,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,730,197,764	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership	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	—	—

(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)	$ 4,648,282,960	$ 5,112,142,027	$ 2,937,800,000
2. Current Year General Account Total Collateral Pledged	4,648,282,960	5,112,142,027	2,937,800,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 4,342,833,441	$ 4,205,071,742	$ 2,245,550,000
5. Prior Year General Account Total Collateral Pledged	4,342,833,441	4,205,071,742	2,245,550,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

NOTES TO FINANCIAL STATEMENTS

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)	$ 4,648,282,960	$ 5,112,142,027	$ 2,937,800,000
2. Current Year General Account Total Collateral Pledged	4,648,282,960	5,112,142,027	2,937,800,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 4,342,833,441	$ 4,205,071,742	$ 2,245,550,000
5. Prior Year General Account Total Collateral Pledged	4,342,833,441	4,205,071,742	2,245,550,000
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 Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	2,937,800,000	2,937,800,000	—	$ 2,937,800,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,937,800,000	$ 2,937,800,000	$ —	$ 2,937,800,000
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	2,245,550,000	2,245,550,000	—	$ 2,245,550,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 2,245,550,000	$ 2,245,550,000	$ —	$ 2,245,550,000

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ —	$ —	$ —
2. Funding Agreement	2,937,800,000	2,937,800,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	$ 2,937,800,000	$ 2,937,800,000	$ —

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 $12,085,704 and $11,348,998 for the years ended December 31, 2022 and 2021, respectively.

NOTES TO FINANCIAL STATEMENTS

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, 2022.

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

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

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

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

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

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

B. The Company has no preferred stock.

C. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year-end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2022 statutory results, the maximum dividend payout that may be made without prior approval in 2023 is $249,361,786 .

D. The Company paid no dividends during the years ending December 31, 2022 or 2021.

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

F. The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders was less than $500,000 for the years ended December 31, 2022 and 2021, with the remainder being held for the benefit of the Company's shareholder.

G. Advances to surplus not repaid – Not applicable

H. The Company holds no stock for special purposes.

I. There was no change in aggregate write-ins for special surplus funds as of December 31, 2022.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains or (losses) was $(51,510,384) and $54,823,418 as of December 31, 2022 and 2021, respectively.

K. The Company has no surplus notes.

L.- M. Not applicable

14. Liabilities, Contingencies, and Assessments

A. Contingencies

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

As of December 31, 2022, the Company was invested in 14 limited partnership interests related to tax credit investments, two new investments were entered into in 2022. The Company has committed to provide capital contributions totaling approximately $372,121,417 of which the remaining $50,666,841 is expected to be contributed over a period of 13 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to its alternative investments. As of December 31, 2022 and 2021 the amount of these unfunded commitment was $137,739,224 and $191,228,310, respectively.

As of December 31, 2022 and 2021, unfunded mortgage loan commitments were $80,500,000 and $77,470,261, respectively.

NOTES TO FINANCIAL STATEMENTS

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee of $11,328,938 during the term of the contract, which ends April 30, 2023. For the use of these services, the Company incurred expenses of $12,024,986 and $13,326,555 for the years ended December 31, 2022 or 2021, 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, 2022 or 2021.

(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 $1,400,000 and $1,000,000 as of December 31, 2022 and 2021, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company becomes liable.

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

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2021	$ 1,194,987
b.	Decreases during current year:	
	Premium tax offset applied	304,278
c.	Increases during year:	
	Premium tax offset accrual adjustment	176,175
	Premium tax offset applied	159,192
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2022	$ 1,226,076

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

a. Discount Rate Applied 2.50%

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

	Guaranty Fund Assessment		Related Assets	
Name of insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Network America Insurance Company	$ 1,922,659	$ 2,032,173	$ 679,594	N/A
American Network Insurance Company	116,811	84,549	12,798	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	33	N/A	N/A	27	N/A	N/A
American Network Insurance Company	33	N/A	N/A	28	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. The Company does not expect that any claims related to extra contractual obligations and bad faith losses stemming from lawsuits, as of December 31, 2022, will have a material adverse effect on its financial condition, future operating results or liquidity.

NOTES TO FINANCIAL STATEMENTS

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, 2022, 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 $10,674,679 and $12,861,268 for the years ended December 31, 2022 and 2021, 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 2026 are as follows:

	Minimum Rentals
2023	$ 5,132,965
2024	2,855,807
2025	1,893,850
2026	1,130,079
2027	812,891
Thereafter	968,409
Total	$ 12,794,001

(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	
	2022	2021	2022	2021
a. Swaps	$ 2,751,069,134	$ 1,287,559,142	$ 17,241,000	$1,386,477,312
b. Futures	2,362,363	41,712,413	11,458,943	7,618,500
c. Options	15,671,969,500	10,772,374,889	543,261,403	457,288,839
e. Total	$18,425,400,997	$12,101,646,444	$ 571,961,346	$1,851,384,651

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

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2022:

		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	$ (547,631)	$ —	$ (547,631)
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ (547,631)	$ —	$ (547,631)
d.	Total claim payment volume	$ 3,880,047	$ —	$ 3,880,047

B. ASC Plans - Not applicable

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

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

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

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2022:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Special revenue and assessments	$ —	$ 237,849	$ —	$ —	$ 237,849
Total bonds	—	237,849	—	—	237,849
Preferred Stock					
Industrial and miscellaneous	—	27,360,024	—	—	27,360,024
Total preferred stock	—	27,360,024	—	—	27,360,024
Common stock					
Industrial and miscellaneous	274,534,979	12,884	216	—	274,548,079
Mutual funds	200,548	—	—	—	200,548
FHLB Common Stock	—	127,512,000	—	—	127,512,000
Total common stock	274,735,527	127,524,884	216	—	402,260,627
Other invested assets					
Hedge funds	—	—	—	488,574,308	488,574,308
Total other invested assets	—	—	—	488,574,308	488,574,308
Derivative assets					
Options	—	41,695,588	11,169,717	—	52,865,305
Futures	2,641,388	—	—	—	2,641,388
Total derivative assets	2,641,388	41,695,588	11,169,717	—	55,506,693
Separate account assets	1,002,900,683	111,209,635	4,420,276	14,045,117	1,132,575,711
Total assets at fair value/NAV	$ 1,280,277,598	$ 308,027,980	$ 15,590,209	$ 502,619,425	$ 2,106,515,212
b. Liabilities at fair value					
Derivative liabilities					
Options	$ —	$ 36,648,464	$ 484,957	$ —	$ 37,133,421
Futures	346,693	—	—	—	346,693
Total derivative liabilities	346,693	36,648,464	484,957	—	37,480,114
Separate account liabilities	—	75,758,346	9,131,269	—	84,889,615
Total liabilities at fair value	$ 346,693	$ 112,406,810	$ 9,616,226	$ —	$ 122,369,729

NOTES TO FINANCIAL STATEMENTS

(2) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2022:

Description	Beginning Balance at 1/1/2022	Transfers into level 3	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2022
a. Assets:										
Common stock										
Industrial and miscellaneous	$ 310,651	$ 11	$ —	$ (49,794)	$ —	$ —	$ —	$ (260,652)	$ —	$ 216
Total common stock	310,651	11	—	(49,794)	—	—	—	(260,652)	—	216
Derivative assets										
Options	7,906,953	—	—	(3,818,900)	(15,130,214)	13,659,941	—	(80,583)	8,632,520	11,169,717
Total derivative assets	7,906,953	—	—	(3,818,900)	(15,130,214)	13,659,941	—	(80,583)	8,632,520	11,169,717
Separate account assets	9,556,482	—	—	(9,029,710)	(5,056,966)	—	—	—	8,950,470	4,420,276
Total assets	$17,774,086	$ 11	$ —	$(12,898,404)	$(20,187,180)	$ 13,659,941	$ —	$ (341,235)	$ 17,582,990	$ 15,590,209
b. Liabilities:										
Derivative liabilities										
Options	$ 117,672	$ —	$ —	$ 37,447	$ (652,970)	$ 980,764	$ —	$ —	$ 2,044	$ 484,957
Total derivative liabilities	117,672	—	—	37,447	(652,970)	980,764	—	—	2,044	484,957
Separate account liabilities	3,851,440	—	—	4,218,073	943,536	8,517,405	—	(11,083,663)	2,684,478	9,131,269
Total liabilities	$ 3,969,112	$ —	$ —	$ 4,255,520	$ 290,566	$ 9,498,169	$ —	$(11,083,663)	$ 2,686,522	$ 9,616,226

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. Cross currency swaps are valued using a discounted cash flow model. The significant inputs include the projected cash flows, currency spot rates, swap yield curve, and cross currency basis curve. As these inputs are observable, the cross currency swaps valuation are classified as a Level 2 measurement.

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2022 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, 2022

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$28,556,653,089	$30,964,026,292	$ —	$28,129,659,371	$ 426,993,718	$ —	$ —
Redeemable preferred stocks	57,041,648	65,755,261	—	57,041,648	—	—	—
Perpetual preferred stocks	27,360,024	27,360,024	—	27,360,024	—	—	—
Common stocks	402,260,627	402,260,626	274,735,527	127,524,884	216	—	—
Mortgage loans	6,522,185,682	7,125,402,311	—	—	6,522,185,682	—	—
Cash	958,576,980	958,576,980	958,576,980	—	—	—	—
Contract loans	—	78,710,804	—	—	—	—	78,710,804
Derivatives	80,213,060	219,657,508	2,641,388	44,044,091	33,527,581	—	—
Other invested assets	507,446,272	506,213,816	—	13,883,415	4,988,549	488,574,308	—
Separate account financial instruments	6,606,980,528	7,471,451,901	1,039,846,956	4,972,908,108	580,180,347	14,045,117	—
Total assets	$43,718,717,910	$47,819,415,523	$2,275,800,851	$33,372,421,541	$ 7,567,876,093	$502,619,425	$ 78,710,804
Financial instruments-liabilities							
Derivatives	$ 43,489,605	$ 38,143,022	$ 346,693	$ 42,390,579	$ 752,333	$ —	$ —
Separate account financial instruments	84,889,617	84,889,616	—	75,758,347	9,131,270	—	—
Deposit type annuities and FHLB	4,265,049,628	4,205,648,436	—	—	4,265,049,628	—	—
Total liabilities	$ 4,393,428,850	$ 4,328,681,074	$ 346,693	$ 118,148,926	$ 4,274,933,231	$ —	$ —

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.

As of December 31, 2021

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	$31,183,100,547	$29,553,768,521	$ —	$30,563,717,713	$ 619,382,834	$ —	$ —
Redeemable preferred stocks	77,040,450	78,879,261	—	77,040,450	—	—	—
Perpetual preferred stocks	22,550,915	22,423,458	—	22,550,915	—	—	—
Common stocks	240,803,140	240,803,139	140,474,745	100,017,744	310,651	—	—
Mortgage loans	7,043,544,557	6,809,165,845	—	—	7,043,544,557	—	—
Cash	1,064,546,935	1,064,546,935	1,064,546,935	—	—	—	—
Contract loans	—	73,117,633	—	—	—	—	73,117,633
Derivatives	450,550,805	239,188,727	6,130,367	351,952,122	92,468,316	—	—
Other invested assets	502,150,506	494,513,391	—	24,284,580	—	477,865,926	—
Separate account financial instruments	7,447,545,409	7,135,895,069	1,509,822,720	5,422,054,104	493,854,031	21,814,554	—
Total assets	$48,031,833,264	$45,712,301,979	$2,720,974,767	$36,561,617,628	$ 8,249,560,389	$499,680,480	$ 73,117,633
Financial instruments-liabilities							
Derivatives	$ 27,807,051	$ 40,809,085	$ 35,650	$ 27,412,765	$ 358,636	$ —	$ —
Separate account financial instruments	23,262,921	23,262,920	—	19,411,481	3,851,440	—	—
Deposit type annuities and FHLB	3,926,316,073	3,638,661,382	—	—	3,926,316,073	—	
Total liabilities	$ 3,977,386,045	$ 3,702,733,387	$ 35,650	$ 46,824,246	$ 3,930,526,149	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value*	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2022	$ 78,710,804	2.9% to 7.4%	N/A	See below
December 31, 2021	$ 73,117,633	2.9% to 7.5%	N/A	See below

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

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

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

21. Other Items

A. Unusual or Infrequent Items

In 2022, the Company entered into a modified coinsurance agreement with Symetra Bermuda Re, Ltd., an affiliated Bermuda reinsurer wholly-owned by the Parent, to reinsure an 80% quota share of fixed indexed annuities and fixed deferred annuities issued beginning January 1, 2022.

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, 2022 or 2021.

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, 2022		As of December 31, 2021	
	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	429	13,894,088	455	14,881,081
g. Total	429	$ 13,894,088	455	$ 14,881,081

(3) Activity in the RAA for the year ended December 31, 2022:

		Individual Number	Individual Balance
a.	Number/balance of RAA at the beginning of the year	455	$ 14,881,081
b.	Number/balance of RAA issued/added during the year	—	—
c.	Investment earnings credited to RAA during the year	XXX	179,374
d.	Fees and other charges in RAA during the year	XXX	351
e.	Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f.	Number/amount of RAA closed/withdrawn during the year	26	1,166,016
g.	Number/balance of RAA at the end of the year	429	$ 13,894,088

NOTES TO FINANCIAL STATEMENTS

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

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

22. Events Subsequent

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

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

Subsequent events have been considered through February 23, 2023, the date the statutory statement was issued.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

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

NOTES TO FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2022 or 2021.

C – H. Not applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2022 and 2021, the amount of the net premiums written by the Company that are subject to retrospective rating features was $101,643,597 or 18.6%, and $94,000,379 or 19.5%, respectively, of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D – E. Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 were $392,129,377. As of December 31, 2022, $178,324,160 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $195,097,582 as a result of re-estimation for unpaid claims and claim adjustment expenses on accident and health, individual and group life lines of business. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes knows.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2022, premiums under ordinary life participating policies were $993 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends on a cash basis. The Company paid dividends in the amount of $2,877 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, 2022 or 2021.

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

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

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

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

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

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

(3) As of December 31, 2022 and 2021, the Company had $8,202,031,786 and $8,529,810,029, 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 $225,230,232 and $237,827,097 as of December 31, 2022 and 2021, respectively, and were included in aggregate reserves.

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

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

(6) Other reserve changes for the year ended December 31, 2022.

Item	Total	Indust. Life	Ordinary			Credit Life Group and Individual	Group	
			Life Ins.	Individual Annuities	Suppl. Contracts		Life Ins.	Annuities
IUL index credit reserve on AXXX business	$ (26,800,000)	$ —	$(26,800,000)	$ —	$ —	$ —	$ —	$ —
Total	$ (26,800,000)	$ —	$(26,800,000)	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2022, 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	$ 7,262,398,794	$ —	$ —	$ 7,262,398,794	24.3 %
b.	At book value less surrender charge of 5 percent or more	9,687,930,359	—	1,292,584,453	10,980,514,812	36.8 %
c.	At fair value	—	—	267,697,276	267,697,276	0.9 %
d.	Total with market value adjustment or at fair value (total of a through c)	16,950,329,153	—	1,560,281,729	18,510,610,882	62.1 %
e.	At book value without adjustment (minimal or no charge or adjustment)	6,993,923,469	—	—	6,993,923,469	23.4 %
(2)	Not subject to discretionary withdrawal	4,322,332,452	—	—	4,322,332,452	14.5 %
(3)	Total (gross: direct + assumed)	28,266,585,074	—	1,560,281,729	29,826,866,803	100.0 %
(4)	Reinsurance ceded	147,417,399	—	—	147,417,399	
(5)	Total net	$28,119,167,675	$ —	$ 1,560,281,729	$29,679,449,404	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ 2,377,673,955	$ —	$ —	$ 2,377,673,955	

	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	$ 61,427,378	$ —	$ —	$ 61,427,378	9.5 %
b.	At book value less surrender charge of 5% or more	—	—	—	—	— %
c.	At fair value	—	—	132,691,775	132,691,775	20.5 %
d.	Total with market value adjustment or at fair value (total of a through c)	61,427,378	—	132,691,775	194,119,153	30.0 %
e.	At book value without adjustment (minimal or no charge or adjustment)	452,684,008	—	—	452,684,008	69.9 %
(2)	Not subject to discretionary withdrawal	710,722	—	—	710,722	0.1 %
(3)	Total (gross: direct + assumed)	514,822,108	—	132,691,775	647,513,883	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total net	$ 514,822,108	$ —	$ 132,691,775	$ 647,513,883	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 65,996,131	$ —	$ —	$ 65,996,131	1.5 %
b. At book value less surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	591,036	591,036	— %
d. Total with market value adjustment or at fair value (total of a through c)	65,996,131	—	591,036	66,587,167	1.5 %
e. At book value without adjustment (minimal or no charge or adjustment)	32,098,121	—	—	32,098,121	0.7 %
(2) Not subject to discretionary withdrawal	4,205,116,798	—	—	4,205,116,798	97.7 %
(3) Total (gross: direct + assumed)	4,303,211,050	—	591,036	4,303,802,086	100.0 %
(4) Reinsurance ceded	53,246,289	—	—	53,246,289	
(5) Total net	$ 4,249,964,761	$ —	$ 591,036	$ 4,250,555,797	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

D. Life & accident & health annual statement:

(1)	Exhibit 5, annuities section, total (net)	$ 28,633,989,784
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	—
(3)	Exhibit 7 deposit-type contracts, line 14, Column 1	4,249,964,760
(4)	Subtotal (1+2+3)	$ 32,883,954,544
	Separate accounts annual statement	
(5)	Exhibit 3 line 0299999, Column 2	$ 1,692,973,504
(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	591,036
(11)	Subtotal (5+6+7+8+9+10)	$ 1,693,564,540
(12)	Combined total (4+11)	$ 34,577,519,084

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, 2022, are summarized as follows:

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ 2,483,704	$ 8,932,105
	b. Universal life	1,110,813,570	1,111,852,261	1,230,714,947
	c. Universal life with secondary guarantees	1,132,164,064	800,332,959	2,177,178,276
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	1,068,198,915	782,302,855	837,264,985
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	51,414,548	54,011,971
	h. Variable life	—	—	—
	i. Variable universal life	55,887,675	55,887,675	70,354,219
	j. Misc. reserves	—	3,010,069	3,010,069
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	402,732,051
	b. Accidental death benefits	XXX	XXX	229,973
	c. Disability - active lives	XXX	XXX	773,806
	d. Disability - disabled lives	XXX	XXX	43,266,660
	e. Misc. reserves	XXX	XXX	230,612,993
(3)	Total (gross direct + assumed)	$3,367,064,224	$2,807,284,071	$5,059,082,055
(4)	Reinsurance ceded	—	—	1,679,669,773
(5)	Total (net) (3) - (4)	$3,367,064,224	$2,807,284,071	$3,379,412,282

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	4,867,273,951	4,867,273,951	4,867,273,951
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	—	—	—
	j. Misc. reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	—
	b. Accidental death benefits	XXX	XXX	—
	c. Disability - active lives	XXX	XXX	—
	d. Disability - disabled lives	XXX	XXX	—
	e. Misc. reserves	XXX	XXX	—
(3)	Total (gross direct + assumed)	$4,867,273,951	$4,867,273,951	$4,867,273,951
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$4,867,273,951	$4,867,273,951	$4,867,273,951

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	—	—	—
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	601,376,878	591,168,460	591,168,461
	j. Misc. reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	—
	b. Accidental death benefits	XXX	XXX	—
	c. Disability - active lives	XXX	XXX	—
	d. Disability - disabled lives	XXX	XXX	—
	e. Misc. reserves	XXX	XXX	—
(3)	Total (gross direct + assumed)	$ 601,376,878	$ 591,168,460	$ 591,168,461
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$ 601,376,878	$ 591,168,460	$ 591,168,461

D. Life & Accident & Health Annual Statement

(1)	Exhibit 5 Life Insurance Section Total (net)	$ 3,232,183,350
(2)	Exhibit 5 Accidental Death Benefits Section, Total (net)	229,973
(3)	Exhibit 5 Disability - Active Lives Section, Total (net)	773,805
(4)	Exhibit 5 Disability - Disabled Lives Section, Total (net)	40,678,085
(5)	Exhibit 5 Misc Reserves, Total (net)	105,547,069
(6)	Subtotal (1+2+3+4+5)	$ 3,379,412,282

Separate Account Annual Statement

(7)	Exhibit 3 line 0199999, Column 2	$ 5,458,442,412
(8)	Exhibit 3, line 0499999, Column 2	—
(9)	Exhibit 3, line 0599999, Column 2	—
(10)	Subtotal (7+8+9)	5,458,442,412
(11)	Combined Total (6+10)	$ 8,837,854,694

34. Premium and Annuity Considerations Deferred and Uncollected

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

	Type	Gross	Net of Loading
(1)	Industrial	$ —	$ —
(2)	Ordinary – new business	13,175,327	10,652,347
(3)	Ordinary – renewal	5,326,379	13,924,061
(4)	Credit life	—	—
(5)	Group life	11,590,289	11,590,288
(6)	Group annuity	—	—
(7)	Total	$ 30,091,995	$ 36,166,696

NOTES TO FINANCIAL STATEMENTS

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021 are as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ —	$ —
(2)	Ordinary – new business	7,471,315	7,471,315
(3)	Ordinary – renewal	4,599,623	16,424,882
(4)	Credit life	—	—
(5)	Group life	8,315,094	8,315,093
(6)	Group annuity	—	—
(7)	Total	$ 20,386,032	$ 32,211,290

35. Separate Accounts

A. Separate Account Activity

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

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

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

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

Separate account assets as of December 31, 2021 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,829,442,399	$ 177,170,444	$ 5,006,612,843
RILA	66,368,540	786,863,362	853,231,902
Variable annuities	570,257,186	—	570,257,186
Variable universal life	544,535,074	—	544,535,074
COLI	180,358,335	—	180,358,335
Variable life	19,123,039	—	19,123,039
Total	$ 6,210,084,573	$ 964,033,806	$ 7,174,118,379

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.	2022	$	17,466
b.	2021		24,091
c.	2020		13,640
d.	2019		10,699
e.	2018		8,788

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

Year ending		Separate Account Guarantees
2022	$	397,403
2021		445,312
2020		429,897
2019		448,450
2018		501,534

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

B. General Nature and Characteristics of Separate Account Business

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

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

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

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

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

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

For variable annuity contracts with 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, 2022 is as follows:

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

Information regarding the separate accounts of the Company as of December 31, 2021 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, 2021	$ —	$ —	$ 519,288,259	$ 519,288,259
2. Reserves as of December 31, 2021				
For accounts with assets at:				
a. Fair value	—	—	1,350,669,290	1,350,669,290
b. Amortized cost	2,267,752,024	2,561,690,377	722,511,337	5,551,953,738
c. Total reserves	$ 2,267,752,024	$ 2,561,690,377	$ 2,073,180,627	$ 6,902,623,028
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
1. With market value adjustment	—	—	—	—
2. At book value without market value adjustments and with current surrender charge of 5%	—	—	722,511,337	722,511,337
3. At fair value	—	—	1,350,669,290	1,350,669,290
4. At book value without market value adjustment and with current surrender charge less than 5%	2,267,752,024	2,561,690,377	—	4,829,442,401
5. Subtotal	2,267,752,024	2,561,690,377	2,073,180,627	6,902,623,028
b. Not subject to discretionary withdrawal	—	—	—	—
c. Total	$ 2,267,752,024	$ 2,561,690,377	$ 2,073,180,627	$ 6,902,623,028
*Line 2(c) should equal line 3(c)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

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

		2022	2021
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 1,015,176,029	$ 811,545,289
b.	Transfers from Separate Accounts (Page 4, Line 10)	467,064,759	525,822,008
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ 548,111,270	$ 285,723,281

2. Reconciling Adjustments:

a.	Timing differences between general and separate account	$ (861,389)	$ 684,924
	Total	$ (861,389)	$ 684,924

3. Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26) $ 547,249,881 $ 286,408,205

36. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2022 and December 31, 2021 was $13,332,839 and $13,396,248 respectively, and is included in accident and health reserves. The Company incurred $8,447,458 and paid $8,510,867 of loss/claim adjustment expenses in the current year, of which $4,046,397 of the paid amount was attributable to insured or covered events of prior years. For the year ended December 31, 2021, $10,132,340 of loss/claim adjustment expense was incurred and $7,587,477 was paid, of which $3,311,611 of the paid amount was attributable to insured or covered events of prior years. The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/09/2022

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

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

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

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

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

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

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

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

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

.....

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

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

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

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

KPMG LLP
Suite 2900
401 Union Street
Seattle, WA 98101 .....

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

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

.....

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

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

.....

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

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

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Jacob Anderson, FSA, CERA, MAAA
VP and Corporate Actuary
Symetra Life Insurance Company
777 108th Ave NE, Suite 1200
Bellevue, WA 98004 .....

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

12.11 Name of real estate holding company ... Various

12.12 Number of parcels involved 14

12.13 Total book/adjusted carrying value .....$ 59,424,761

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 or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 524,632
- 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

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

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

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

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

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

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 127,512,000
26.28	On deposit with states	$ 6,906,363
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 193,667,579
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 5,112,142,027
26.32	Other	$ 8,857,838,850

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Symetra Investment Management Company	A
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
KKR Credit Advisors (US) LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
312176	Symetra Investment Management Company	549300GPUSUTJ741PG93	SEC	OS
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
146629	KKR Credit Advisors (US) LLC	1LNBL034HQLF73FT3218	SEC	DS

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

30.2 If yes, complete the following schedule:

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

30.3 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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	30,964,026,292	28,556,653,089	(2,407,373,203)
31.2 Preferred stocks	93,115,285	84,401,672	(8,713,613)
31.3 Totals	31,057,141,577	28,641,054,761	(2,416,086,816)

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

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

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

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [ ]

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

.....

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

33.2 If no, list exceptions:

.....

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 612,735

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

1 Name	2 Amount Paid
Standard and Poor's	 256,000
AM Best Rating Services, Inc.	 182,000
Moody's Investor Service	 109,500
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 3,059,479

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

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 82,381

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

1 Name	2 Amount Paid
American Council of Life Insurers	 50,718
.....	.....

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	332,331,117	291,063,216
2.2	Premium Denominator	3,450,288,927	4,609,025,395
2.3	Premium Ratio (2.1/2.2)	0.096	0.063
2.4	Reserve Numerator	44,535,846	49,674,680
2.5	Reserve Denominator	32,286,637,504	30,657,360,756
2.6	Reserve Ratio (2.4/2.5)	0.001	0.002

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

Sections IAC Rule 191.33.6 and IAC Rule 191.31.4 of the Iowa Administrative Code .....

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

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

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

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

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

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

1 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	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Symetra Reinsurance Corporation	00000	IA	285,795,064	0	0	285,795,064

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 ..... $ 734,002,088
7.2 Total Incurred Claims ..... $ 320,221,585
7.3 Number of Covered Lives 160,457

*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.....$ 12,675,532

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

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

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

11. For stock reporting entities only:

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

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

12.11 Cash .....$ 1,652,900,000
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 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	43,034,581	41,874,417	40,066,126	35,737,588	32,130,904
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	36,860,358	29,862,173	27,273,707	25,956,179	25,331,956
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	72,221,305	70,197,553	62,847,959	58,920,436	53,309,408
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	152,116,244	141,934,143	130,187,792	120,614,203	110,772,268
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	27,176,011	16,330,321,716	8,800,167		
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	2,239,549	3,011,933	5,396,306	4,305,174	4,011,231
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	9,595,723	4,959,957	3,659,188	2,972,361	1,158,549
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	8,163,433	7,906,325	10,083,703	14,220,525	10,888,178
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	19,998,705	15,878,215	19,139,197	21,498,060	16,057,958
	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)	594,151,752	348,631,163	581,417,454	428,152,896	110,066,837
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,133,528,754	3,609,384,158	2,844,301,971	2,968,131,629	(804,286,689)
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	167,375,154	149,219,878	141,568,785	129,075,185	116,531,810
17.2	Group annuities (Line 20.4, Col. 7)	9,691,635	19,735,958	19,938,723	20,863,719	22,373,412
18.1	A & H-group (Line 20.4, Col. 8)	545,343,200	481,820,818	646,498,420	591,992,907	823,684,416
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	198,432	233,420	263,116	300,429	331,983
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,450,288,927	4,609,025,395	4,233,988,469	4,138,516,765	268,701,769
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	41,604,230,296	39,453,353,667	37,747,649,461	36,185,339,559	32,201,493,688
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	39,366,298,036	37,334,808,823	35,608,187,213	34,189,509,917	30,215,720,506
23.	Aggregate life reserves (Page 3, Line 1)	32,013,859,009	30,421,872,382	29,328,794,278	28,275,507,689	26,700,241,190
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	45,532,316	16,448,481	22,875,594		
24.	Aggregate A & H reserves (Page 3, Line 2)	240,992,898	241,191,444	197,589,489	168,723,408	148,457,141
25.	Deposit-type contract funds (Page 3, Line 3)	4,249,964,760	3,684,115,196	3,436,371,333	3,153,027,033	1,840,102,645
26.	Asset valuation reserve (Page 3, Line 24.01)	362,619,904	447,104,645	386,359,726	351,149,512	233,674,934
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)	2,488,617,859	2,326,630,824	2,311,070,109	2,136,618,222	2,121,566,314
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,777,919,842	515,201,488	1,025,099,141	1,682,804,261	1,657,958,029
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,869,997,249	2,788,397,615	2,721,161,724	2,507,979,486	2,372,534,085
31.	Authorized control level risk - based capital	374,037,011	354,648,036	322,328,564	298,685,179	296,267,011
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	75.8	76.1	76.6	76.8	78.9
33.	Stocks (Lines 2.1 and 2.2)	1.8	1.5	1.2	1.3	1.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.4	17.5	17.3	17.6	18.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	2.7	2.8	1.7	0.7
37.	Contract loans (Line 6)	0.2	0.2	0.2	0.1	0.2
38.	Derivatives (Page 2, Line 7)	0.5	0.6	0.7	1.3	0.6
39.	Other invested assets (Line 8)	1.4	1.3	1.1	0.9	0.4
40.	Receivables for securities (Line 9)	0.5	0.1	0.1	0.3	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 2022	2 2021	3 2020	4 2019	5 2018
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	11,195,705	11,373,779	11,547,445		
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	234,251,270	225,203,244	180,182,792	167,535,130	157,965,060
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	245,446,975	236,577,023	191,730,237	167,535,130	157,965,060
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).	207,638,999	133,378,879	133,210,440	118,933,222	90,215,177
53.	Total admitted assets (Page 2, Line 28, Col. 3)	49,128,388,100	46,627,472,046	44,263,442,344	42,241,900,005	37,859,874,158
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,240,662,660	1,168,288,455	1,105,481,192	1,331,779,526	1,260,157,349
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(26,837,850)	455,800,366	206,167,470	236,615,530	(3,165,151)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(92,603,620)	(6,273,173)	26,359,602	2,677,132	(145,166,071)
57.	Total of above Lines 54, 55 and 56	1,121,221,190	1,617,815,648	1,338,008,264	1,571,072,188	1,111,826,127
	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)	4,704,185,988	3,826,843,896	3,170,376,852	2,790,168,788	2,830,329,806
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	240,854,482	216,109,115	432,669,632	415,223,118	557,844,996
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	372,744,085	100,459,256	341,912,747	115,117,863	(131,508,059)
61.	Increase in A & H reserves (Line 19, Col. 6)	(198,546)	43,601,955	28,866,082	20,266,267	40,676,198
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	2,877	3,258	3,284	(38)	3,407
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	15.0	15.1	16.5	16.2	345.0
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	5.0	5.4	5.2	5.2	4.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	46.5	54.1	72.7	72.5	72.8
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)	35.7	37.6	28.3	29.1	23.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)		XXX	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)		XXX	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	267,008,561	XXX	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	288,409,611	XXX	XXX	XXX	XXX
	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)	(8,023,479)	14,960,938	(51,919,680)	(49,938,675)	(63,436,324)
74.	Ordinary - individual annuities (Page 6, Col. 4)	23,646,412	(336,880,674)	(224,220,330)	(31,271,331)	(89,966,235)
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	(1,129,075)
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)	(21,492,601)	(54,097,975)	(14,106,837)	6,022,834	(871,028)
78.	Group annuities (Page 6, Col. 5)	(6,620,722)	(7,217,582)	(6,493,116)	(6,961,534)	(7,638,851)
79.	A & H-group (Page 6.5, Col. 3)					47,233,478
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	123,801,005	64,240,025	30,802,802	16,150,508	296,186
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	111,310,615	(318,995,268)	(265,937,161)	(65,998,198)	(115,511,849)

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 2022 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2022

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	735,177,202		176,542,082		911,719,283
2. Annuity considerations	5,278,123,078		9,691,636		5,287,814,714
3. Deposit-type contract funds	38,519,497	XXX	102,286	XXX	38,621,783
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,051,819,777		186,336,003		6,238,155,781
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,495				2,495
6.2 Applied to pay renewal premiums	215				215
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	167				167
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	2,877				2,877
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)	2,877				2,877
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	286,184,898		166,672,367		452,857,264
10. Matured endowments	76,767				76,767
11. Annuity benefits	322,799,419		7,953,259		330,752,678
12. Surrender values and withdrawals for life contracts	4,001,791,395		70,302,110		4,072,093,505
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	523,505				523,505
15. Totals	4,611,375,983		244,927,736		4,856,303,719
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	211	30,548,947			452	20,803,440			663	51,352,387
17. Incurred during current year	1,663	319,442,308			4,609	160,672,038			6,272	480,114,346
Settled during current year:										
18.1 By payment in full	1,669	286,261,665			4,638	166,672,367			6,307	452,934,032
18.2 By payment on compromised claims										
18.3 Totals paid	1,669	286,261,665			4,638	166,672,367			6,307	452,934,032
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,669	286,261,665			4,638	166,672,367			6,307	452,934,032
19. Unpaid Dec. 31, current year (16+17-18.6)	205	63,729,589			423	14,803,112			628	78,532,701
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	161,241	71,736,590,211		(a)	1,232	70,197,553,279			162,473	141,934,143,490
21. Issued during year	9,957	11,818,334,771			130	8,163,432,644			10,087	19,981,767,415
22. Other changes to in force (Net)	(10,623)	(3,658,985,591)			(147)	(6,139,680,948)			(10,770)	(9,798,666,539)
23. In force December 31 of current year	160,575	79,895,939,390		(a)	1,215	72,221,304,976			161,790	152,117,244,366

(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)	1,130,489,355	1,139,127,365		721,307,753	726,690,798
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)	199,376	211,757		213,369	(46,012)
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)	199,376	211,757		213,369	(46,012)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	1,130,688,731	1,139,339,122		721,521,123	726,644,786

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			161,241	71,736,590			1,232	1,410,712	70,197,553	141,934,143
2. Issued during year			9,977	11,835,272			130	128,065	8,163,433	19,998,705
3. Reinsurance assumed				779						779
4. Revived during year			291	274,290				4	126	274,416
5. Increased during year (net)				154,226					540,796	695,022
6. Subtotals, Lines 2 to 5			10,268	12,264,567			130	128,069	8,704,355	20,968,922
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)			171,509	84,001,157			1,362	1,538,781	78,901,908	162,903,065
Deductions during year:										
10. Death			1,576	305,358			XXX	4,941	182,630	487,988
11. Maturity			29	1,316			XXX			1,316
12. Disability							XXX			
13. Expiry			440	15,298						15,298
14. Surrender			3,968	1,550,803				44	6,021	1,556,824
15. Lapse			4,921	2,233,440			105	108,279	6,491,952	8,725,392
16. Conversion			2	3			XXX	XXX	XXX	3
17. Decreased (net)							41	19,830		
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			10,936	4,106,218			146	133,094	6,680,603	10,786,821
21. In force end of year (b) (Line 9 minus Line 20)			160,573	79,894,939			1,216	1,405,687	72,221,305	152,116,244
22. Reinsurance ceded end of year	XXX		XXX	53,225,424	XXX		XXX	XXX	1,145,354	54,370,778
23. Line 21 minus Line 22	XXX		XXX	26,669,515	XXX	(a)	XXX	XXX	71,075,951	97,745,466
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	13
25.	Other paid-up insurance			5,050	32,288
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			960	23,511
28.	Term policies - other	8,218	9,587,915	58,311	36,570,870
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	7,808	XXX	253,380
31.	Totals (Lines 27 to 30)	8,218	9,595,723	59,271	36,847,761
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	716	12,598
34.	Totals, whole life and endowment	1,759	2,239,549	100,586	43,034,581
35.	Totals (Lines 31 to 34)	9,977	11,835,272	160,573	79,894,940

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	11,835,272		79,894,806	133
38.	Credit Life (Group and Individual)				
39.	Group	8,163,433		72,221,305	
40.	Totals (Lines 36 to 39)	19,998,705		152,116,111	133

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	73,471
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,405,687	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	89,045

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			4,183	496			1,065,009	59,631,742
49.	Disability Income			147	190				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	4,330	(a) 686		(a)	1,065,009	(a) 59,631,742

(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		211		
2.	Issued during year		88		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)		299		
	Deductions during year:				
6.	Decreased (net)		46		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		46		
9.	In force end of year (line 5 minus line 8)		253		
10.	Amount on deposit		(a) 14,539,970		(a)
11.	Income now payable				
12.	Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	30,694	203,696	3,920	15,516
2.	Issued during year	446	31,410		187
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	31,140	235,106	3,920	15,703
	Deductions during year:				
6.	Decreased (net)	2,186	27,588	172	986
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,186	27,588	172	986
9.	In force end of year (line 5 minus line 8)	28,954	207,518	3,748	14,717
	Income now payable:				
10.	Amount of income payable	(a) 544,688,355	XXX	XXX	(a) 7,389,258
	Deferred fully paid:				
11.	Account balance	XXX	(a) 25,559,456,774	XXX	(a) 29,321,684
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 897,953,265	XXX	(a) 617,479,855

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	2,638,407	982,768,100			382	248,195
2.	Issued during year	453,590	363,697,298				
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	3,091,997	XXX		XXX	382	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	835,892	XXX		XXX	6	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	835,892	XXX		XXX	6	XXX
10.	In force end of year (line 5 minus line 9)	2,256,105	(a) 1,167,187,605		(a)	376	(a) 211,757

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	212	56
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	212	56
	Deductions During Year:		
6.	Decreased (net)	18	3
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	18	3
9.	In force end of year (line 5 minus line 8)	194	53
10.	Amount of account balance	(a) 68,908,934	(a) 300,252

(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	351,000,199
2.	Current year's realized pre-tax capital gains/(losses) of $ (100,051,553) transferred into the reserve net of taxes of $ (21,010,825)	(79,040,728)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	9,133,016
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	281,092,487
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	44,873,925
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	236,218,562

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.	2022	51,541,110	(7,087,302)	420,117	44,873,925
2.	2023	45,576,519	(13,299,545)	301,390	32,578,364
3.	2024	39,047,708	(13,346,886)	301,390	26,002,212
4.	2025	33,980,632	(12,114,174)	310,523	22,176,981
5.	2026	29,503,430	(10,908,331)	319,656	18,914,755
6.	2027	25,867,647	(9,716,705)	337,922	16,488,864
7.	2028	22,314,944	(8,068,827)	337,922	14,584,039
8.	2029	18,697,206	(6,305,697)	347,055	12,738,564
9.	2030	15,380,937	(4,397,383)	365,321	11,348,875
10.	2031	12,678,197	(2,422,296)	374,454	10,630,355
11.	2032	10,753,695	(288,691)	383,587	10,848,591
12.	2033	9,454,958	729,613	392,720	10,577,291
13.	2034	7,904,937	696,398	410,986	9,012,321
14.	2035	6,309,958	672,558	420,119	7,402,635
15.	2036	4,807,118	633,455	429,252	5,869,825
16.	2037	3,512,386	611,543	447,518	4,571,447
17.	2038	2,404,578	585,038	465,784	3,455,400
18.	2039	1,654,868	570,638	465,784	2,691,290
19.	2040	1,303,735	564,134	493,183	2,361,052
20.	2041	1,243,747	550,451	502,316	2,296,514
21.	2042	1,176,002	533,784	465,784	2,175,570
22.	2043	1,224,653	501,586	356,188	2,082,427
23.	2044	1,191,623	462,965	264,857	1,919,445
24.	2045	1,068,659	404,356	164,394	1,637,409
25.	2046	878,026	361,162	54,794	1,293,982
26.	2047	710,596	307,465		1,018,061
27.	2048	499,657	257,324		756,981
28.	2049	253,252	204,809		458,061
29.	2050	53,974	147,042		201,016
30.	2051	5,447	89,276		94,723
31.	2052 and Later		31,512		31,512
32.	Total (Lines 1 to 31)	351,000,199	(79,040,728)	9,133,016	281,092,487

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	274,626,801	59,225,851	333,852,652	36,624,172	76,627,822	113,251,994	447,104,645
2. Realized capital gains/(losses) net of taxes - General Account	3,705,020		3,705,020	18,288,305	(23,099,582)	(4,811,277)	(1,106,257)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(121,151,936)		(121,151,936)		18,644	18,644	(121,133,289)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(29,981,116)		(29,981,116)	(20,474,895)	(1,346,988)	(21,821,883)	(51,802,999)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(505,935)		(505,935)	(2,206,068)		(2,206,068)	(2,712,003)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	72,492,188	11,258,776	83,750,962		366,744	366,744	84,117,706
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	199,185,022	70,484,627	269,669,649	32,231,514	52,566,640	84,798,154	354,467,804
9. Maximum reserve	352,938,779	64,834,350	417,773,129	59,233,668	79,872,506	139,106,174	556,879,303
10. Reserve objective	207,072,555	49,937,204	257,009,759	58,774,625	79,443,913	138,218,538	395,228,297
11. 20% of (Line 10 - Line 8)	1,577,507	(4,109,485)	(2,531,978)	5,308,622	5,375,455	10,684,077	8,152,099
12. Balance before transfers (Lines 8 + 11)	200,762,528	66,375,142	267,137,671	37,540,136	57,942,095	95,482,231	362,619,904
13. Transfers	1,540,792	(1,540,792)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	202,303,320	64,834,350	267,137,671	37,540,136	57,942,095	95,482,231	362,619,904

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	665,557,842	XXX	XXX	665,557,842	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	4,616,225,926	XXX	XXX	4,616,225,926	0.0002	923,245	0.0007	3,231,358	0.0013	6,001,094
2.2	1	NAIC Designation Category 1.B	292,450,545	XXX	XXX	292,450,545	0.0004	116,980	0.0011	321,696	0.0023	672,636
2.3	1	NAIC Designation Category 1.C	1,868,626,498	XXX	XXX	1,868,626,498	0.0006	1,121,176	0.0018	3,363,528	0.0035	6,540,193
2.4	1	NAIC Designation Category 1.D	726,059,053	XXX	XXX	726,059,053	0.0007	508,241	0.0022	1,597,330	0.0044	3,194,660
2.5	1	NAIC Designation Category 1.E	1,955,403,041	XXX	XXX	1,955,403,041	0.0009	1,759,863	0.0027	5,279,588	0.0055	10,754,717
2.6	1	NAIC Designation Category 1.F	3,812,924,470	XXX	XXX	3,812,924,470	0.0011	4,194,217	0.0034	12,963,943	0.0068	25,927,886
2.7	1	NAIC Designation Category 1.G	3,099,205,340	XXX	XXX	3,099,205,340	0.0014	4,338,887	0.0042	13,016,662	0.0085	26,343,245
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	16,370,894,873	XXX	XXX	16,370,894,873	XXX	12,962,610	XXX	39,774,105	XXX	79,434,431
3.1	2	NAIC Designation Category 2.A	4,240,575,564	XXX	XXX	4,240,575,564	0.0021	8,905,209	0.0063	26,715,626	0.0105	44,526,043
3.2	2	NAIC Designation Category 2.B	5,482,228,305	XXX	XXX	5,482,228,305	0.0025	13,705,571	0.0076	41,664,935	0.0127	69,624,299
3.3	2	NAIC Designation Category 2.C	3,109,171,300	XXX	XXX	3,109,171,300	0.0036	11,193,017	0.0108	33,579,050	0.0180	55,965,083
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	12,831,975,169	XXX	XXX	12,831,975,169	XXX	33,803,796	XXX	101,959,611	XXX	170,115,426
4.1	3	NAIC Designation Category 3.A	410,244,595	XXX	XXX	410,244,595	0.0069	2,830,688	0.0183	7,507,476	0.0262	10,748,408
4.2	3	NAIC Designation Category 3.B	144,220,087	XXX	XXX	144,220,087	0.0099	1,427,779	0.0264	3,807,410	0.0377	5,437,097
4.3	3	NAIC Designation Category 3.C	246,301,382	XXX	XXX	246,301,382	0.0131	3,226,548	0.0350	8,620,548	0.0500	12,315,069
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	800,766,064	XXX	XXX	800,766,064	XXX	7,485,015	XXX	19,935,435	XXX	28,500,575
5.1	4	NAIC Designation Category 4.A	71,336,004	XXX	XXX	71,336,004	0.0184	1,312,582	0.0430	3,067,448	0.0615	4,387,164
5.2	4	NAIC Designation Category 4.B	88,276,919	XXX	XXX	88,276,919	0.0238	2,100,991	0.0555	4,899,369	0.0793	7,000,360
5.3	4	NAIC Designation Category 4.C	39,475,809	XXX	XXX	39,475,809	0.0310	1,223,750	0.0724	2,858,049	0.1034	4,081,799
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	199,088,732	XXX	XXX	199,088,732	XXX	4,637,323	XXX	10,824,866	XXX	15,469,323
6.1	5	NAIC Designation Category 5.A	64,575,124	XXX	XXX	64,575,124	0.0472	3,047,946	0.0846	5,463,055	0.1410	9,105,092
6.2	5	NAIC Designation Category 5.B	29,542,983	XXX	XXX	29,542,983	0.0663	1,958,700	0.1188	3,509,706	0.1980	5,849,511
6.3	5	NAIC Designation Category 5.C	1,239,903	XXX	XXX	1,239,903	0.0836	103,656	0.1498	185,737	0.2496	309,480
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	95,358,010	XXX	XXX	95,358,010	XXX	5,110,302	XXX	9,158,499	XXX	15,264,083
7.	6	NAIC 6	385,602	XXX	XXX	385,602	0.0000		0.2370	91,388	0.2370	91,388
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	30,964,026,292	XXX	XXX	30,964,026,292	XXX	63,999,045	XXX	181,743,904	XXX	308,875,225
		PREFERRED STOCKS										
10.	1	Highest Quality	17,200,000	XXX	XXX	17,200,000	0.0005	8,600	0.0016	27,520	0.0033	56,760
11.	2	High Quality	58,385,021	XXX	XXX	58,385,021	0.0021	122,609	0.0064	373,664	0.0106	618,881
12.	3	Medium Quality	14,254,264	XXX	XXX	14,254,264	0.0099	141,117	0.0263	374,887	0.0376	535,960
13.	4	Low Quality	3,276,000	XXX	XXX	3,276,000	0.0245	80,262	0.0572	187,387	0.0817	267,649
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)	93,115,285	XXX	XXX	93,115,285	XXX	352,588	XXX	963,458	XXX	1,479,251

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	179,256,878	XXX	XXX	179,256,878	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A	2,025,860	XXX	XXX	2,025,860	0.0069	13,978	0.0183	37,073	0.0262	53,078
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	2,025,860	XXX	XXX	2,025,860	XXX	13,978	XXX	37,073	XXX	53,078
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B	2,537,528	XXX	XXX	2,537,528	0.0238	60,393	0.0555	140,833	0.0793	201,226
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	2,537,528	XXX	XXX	2,537,528	XXX	60,393	XXX	140,833	XXX	201,226
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	183,820,266	XXX	XXX	183,820,266	XXX	74,372	XXX	177,906	XXX	254,304
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	2,457,866	XXX	XXX	2,457,866	0.0005	1,229	0.0016	3,933	0.0033	8,111
27.	1	Highest Quality	65,109,158	XXX	XXX	65,109,158	0.0005	32,555	0.0016	104,175	0.0033	214,860
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	67,567,024	XXX	XXX	67,567,024	XXX	33,784	XXX	108,107	XXX	222,971
34.		Total (Lines 9 + 17 + 25 + 33)	31,308,528,867	XXX	XXX	31,308,528,867	XXX	64,459,788	XXX	182,993,376	XXX	310,831,751

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	25,000,000		XXX	25,000,000	0.0015	37,500	0.0034	85,000	0.0046	115,000
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	6,407,208,793		XXX	6,407,208,793	0.0011	7,047,930	0.0057	36,521,090	0.0074	47,413,345
44.		Commercial Mortgages - All Other - CM2 - High Quality	607,764,900		XXX	607,764,900	0.0040	2,431,060	0.0114	6,928,520	0.0149	9,055,697
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	56,062,530		XXX	56,062,530	0.0069	386,831	0.0200	1,121,251	0.0257	1,440,807
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	29,366,088		XXX	29,366,088	0.0120	352,393	0.0343	1,007,257	0.0428	1,256,869
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	7,125,402,311		XXX	7,125,402,311	XXX	10,255,714	XXX	45,663,117	XXX	59,281,718
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	7,125,402,311		XXX	7,125,402,311	XXX	10,255,714	XXX	45,663,117	XXX	59,281,718

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	274,735,527	XXX	XXX	274,735,527	0.0000		0.2059 (a)	56,568,045	0.2059 (a)	56,568,045
2.		Unaffiliated - Private	13,099	XXX	XXX	13,099	0.0000		0.1945	2,548	0.1945	2,548
3.		Federal Home Loan Bank	127,512,000	XXX	XXX	127,512,000	0.0000		0.0061	777,823	0.0097	1,236,866
4.		Affiliated - Life with AVR	234,251,270	XXX	XXX	234,251,270	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)	636,511,896			636,511,896	XXX		XXX	57,348,416	XXX	57,807,459
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	4,105,104	XXX	XXX	4,105,104	0.0005	2,053	0.0016	6,568	0.0033	13,547
31.	2	High Quality	8,785,470	XXX	XXX	8,785,470	0.0021	18,449	0.0064	56,227	0.0106	93,126
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	12,890,574	XXX	XXX	12,890,574	XXX	20,502	XXX	62,795	XXX	106,673
		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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (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	54,931,457			54,931,457	0.0063	346,068	0.0120	659,177	0.0190	1,043,698
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	27,683			27,683	0.0063	174	0.0120	332	0.0190	526
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	54,959,140			54,959,140	XXX	346,243	XXX	659,510	XXX	1,044,224
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	4,748,940	XXX	XXX	4,748,940	0.0000		0.1580	750,333	0.1580	750,333
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	4,748,940			4,748,940	XXX		XXX	750,333	XXX	750,333
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	488,574,308	XXX		488,574,308	0.0000		0.1580	77,194,741	0.1580	77,194,741
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	488,574,308	XXX		488,574,308	XXX		XXX	77,194,741	XXX	77,194,741
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	561,172,962			561,172,962	XXX	366,745	XXX	78,667,378	XXX	79,095,970

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	517,595,406	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	518,047,276	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	240,202,265	46.4												
4.	Cost containment expenses	1,704	0.0												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	240,203,969	46.4												
6.	Increase in contract reserves	461,016	0.1												
7.	Commissions (a)	12,826,747	2.5												
8.	Other general insurance expenses	144,642,840	27.9												
9.	Taxes, licenses and fees	27,384,025	5.3												
10.	Total other expenses incurred	184,853,612	35.7												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	92,528,679	17.9												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	92,528,679	17.9												
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	143,718,022	XXX		XXX	373,877,384	XXX
2.	Premiums earned		XXX		XXX		XXX	143,710,675	XXX		XXX	374,336,601	XXX
3.	Incurred claims							98,267,976	68.4			141,934,289	37.9
4.	Cost containment expenses											1,704	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							98,267,976	68.4			141,935,993	37.9
6.	Increase in contract reserves							(123,775)	(0.1)			584,791	0.2
7.	Commissions (a)							19,691,634	13.7			(6,864,887)	(1.8)
8.	Other general insurance expenses							32,919,870	22.9			111,722,970	29.8
9.	Taxes, licenses and fees							6,232,445	4.3			21,151,580	5.7
10.	Total other expenses incurred							58,843,949	40.9			126,009,663	33.7
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							(13,277,475)	(9.2)			105,806,154	28.3
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(13,277,475)	(9.2)			105,806,154	28.3
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	37,732	746									36,986		
2. Advance premiums	3,519,802										55,566		3,464,236
3. Reserve for rate credits	5,306,838												5,306,838
4. Total premium reserves, current year	8,864,372	746									92,552		8,771,074
5. Total premium reserves, prior year	8,837,080	746									191,557		8,644,777
6. Increase in total premium reserves	27,292										(99,005)		126,297
B. Contract Reserves:													
1. Additional reserves (a)	2,827,372										640,885		2,186,487
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	2,827,372										640,885		2,186,487
4. Total contract reserves, prior year.	2,366,356										764,660		1,601,696
5. Increase in contract reserves	461,016										(123,775)		584,791
C. Claim Reserves and Liabilities:													
1. Total current year	289,936,104										240,585,942		49,350,162
2. Total prior year	288,409,611										241,706,211		46,703,400
3. Increase	1,526,493										(1,120,269)		2,646,762

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	102,580,687										62,120,879		40,459,808
1.2 On claims incurred during current year	136,095,085										37,267,366		98,827,719
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	164,427,874										164,176,949		250,925
2.2 On claims incurred during current year	125,508,230										76,408,993		49,099,237
3. Test:													
3.1 Lines 1.1 and 2.1	267,008,561										226,297,828		40,710,733
3.2 Claim reserves and liabilities, December 31, prior year	288,409,611										241,706,211		46,703,400
3.3 Line 3.1 minus Line 3.2	(21,401,050)										(15,408,383)		(5,992,667)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	10,962												10,962
2. Premiums earned	10,962												10,962
3. Incurred claims	(26,216)												(26,216)
4. Commissions	1,644												1,644
B. Reinsurance Ceded:													
1. Premiums written	621,789,317										3,785,324		618,003,993
2. Premiums earned	621,789,317										3,785,324		618,003,993
3. Incurred claims	486,416,306										5,746,462		480,669,844
4. Commissions	99,271,120												99,271,120

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										104,014,438		622,630,348	726,644,786
2. Beginning claim reserves and liabilities										272,188,921		213,379,366	485,568,287
3. Ending claim reserves and liabilities										269,136,707		221,555,244	490,691,951
4. Claims paid										107,066,652		614,454,470	721,521,122
B. Assumed Reinsurance:													
1. Incurred claims												(26,216)	(26,216)
2. Beginning claim reserves and liabilities												26,216	26,216
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims										5,746,462		480,669,844	486,416,306
2. Beginning claim reserves and liabilities										30,809,007		281,538,809	312,347,816
3. Ending claim reserves and liabilities										30,816,059		308,494,124	339,310,183
4. Claims paid										5,739,410		453,714,529	459,453,939
D. Net:													
1. Incurred claims										98,267,976		141,934,288	240,202,264
2. Beginning claim reserves and liabilities										241,379,914		(68,133,227)	173,246,687
3. Ending claim reserves and liabilities										238,320,648		(86,938,880)	151,381,768
4. Claims paid										101,327,242		160,739,941	262,067,183
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										98,267,976		141,935,993	240,203,969
2. Beginning reserves and liabilities										241,379,914		(68,133,227)	173,246,687
3. Ending reserves and liabilities										238,320,648		(86,938,881)	151,381,767
4. Paid claims and cost containment expenses										101,327,242		160,741,647	262,068,889

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		1,691,291				
66168	41-0417830	06/01/1981	Minnesota Life Insurance Company	MN	OTH/G	OL	103,711		211			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	COFW/I	OL	183,700,523	108,167,516		18,000		108,167,516
0899999. General Account - U.S. Non-Affiliates							183,804,234	109,858,807	211	18,000		108,167,516
1099999. Total General Account - Non-Affiliates							183,804,234	109,858,807	211	18,000		108,167,516
1199999. Total General Account							183,804,234	109,858,807	211	18,000		108,167,516
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							183,804,234	109,858,807	211	18,000		108,167,516
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							183,804,234	109,858,807	211	18,000		108,167,516

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	10,962					
0899999. U.S. Non-Affiliates							10,962					
1099999. Total - Non-Affiliates							10,962					
1199999. Total U.S. (Sum of 0399999 and 0899999)							10,962					
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							10,962					

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	500,000	
0199999. Life and Annuity - U.S. Affiliates - Captive					500,000	
0399999. Total Life and Annuity - U.S. Affiliates					500,000	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					500,000	
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	300,066	
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	37,296	28,172
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL		732,119
88340	59-2859797	08/01/2018	Hannover Life Reassurance Company of America	FL		
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		1,436
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH		75,000
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN		69,920
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	100,988	
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN		400,000
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA		600,000
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX		366,060
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	80,000	240,000
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	100,592	
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO		
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	1,000,788	2,040,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	25,008	170,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	81,074	1,221,850
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	4,917	99,755
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	1,362,684	1,339,000
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	37,408	28,256
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO		
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	902,925	504,944
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	682,514	666,954
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	531,873	1,140,711
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	150,192	8,615
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO		399,600
93572	43-1235868	01/01/2019	RGA Reinsurance Company	MO		
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Co	DE		
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE	25,600	
97071	13-3126819	07/01/2008	SCOR Global Life USA Reinsurance Co	DE	4,917	59,853
97071	13-3126819	09/01/2008	SCOR Global Life USA Reinsurance Co	DE	360,450	45,000
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	47,315	
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	125,425	250,000
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT		
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO		
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO		
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	174,075	163,589
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO		13,111
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	17,065	255,000
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	9,835	59,853
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	392,119	171,000
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO		732,119
80659	82-4533188	07/01/2008	US Business of Canada Life Assurance Company	MI		59,853
80659	82-4533188	05/01/2015	US Business of Canada Life Assurance Company	MI		732,119
80659	82-4533188	09/17/2018	US Business of Canada Life Assurance Company	MI		200,400
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	HI	309	
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	46,932	377,500
0899999. Life and Annuity - U.S. Non-Affiliates					6,602,367	13,251,789
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD.	CHE	3,036,588	
00000	CR-1460100	10/01/2021	New Reinsurance Company LTD.	CHE	5,341,351	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					8,377,939	
1099999. Total Life and Annuity - Non-Affiliates					14,980,306	13,251,789
1199999. Total Life and Annuity					15,480,306	13,251,789
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI		
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL		
88340	59-2859797	10/01/2020	Hannover Life Reassurance Company of America	FL	848,844	1,895,746
88340	59-2859797	10/01/2022	Hannover Life Reassurance Company of America	FL		161,033
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		468
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc	MA	1,154,975	1,136,681
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Co.	IN	4,664	
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL		
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	60,424	52,591
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO		
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO		
93572	43-1235868	01/01/2019	RGA Reinsurance Company	MO		18,706
93572	43-1235868	07/01/2021	RGA Reinsurance Company	MO	60,979	
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	MO	2,199,651	9,893
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Company	MI	132,400,250	168,939,857
1999999. Accident and Health - U.S. Non-Affiliates					136,729,787	172,214,975
2199999. Total Accident and Health - Non-Affiliates					136,729,787	172,214,975
2299999. Total Accident and Health					136,729,787	172,214,975
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					143,832,154	185,466,764
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					8,377,939	
9999999 Totals - Life, Annuity and Accident and Health					152,210,093	185,466,764

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	565,124,973	285,795,064	266,162,821	9,185,602				213,235,877
0199999. General Account - Authorized U.S. Affiliates - Captive							565,124,973	285,795,064	266,162,821	9,185,602				213,235,877
90581	91-1079693	04/01/2018	Symetra Natl Life Ins Co	IA	OTH/I	AXXX				2,184,398				
0299999. General Account - Authorized U.S. Affiliates - Other										2,184,398				
0399999. Total General Account - Authorized U.S. Affiliates							565,124,973	285,795,064	266,162,821	11,370,000				213,235,877
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							565,124,973	285,795,064	266,162,821	11,370,000				213,235,877
68365	04-2729166	07/01/1999	AXA Corp Solutions Life Reins Co	DE	OTH/I	VA				29,707				
60348	22-1771521	01/01/2009	Ace Life Insurance Company	CT	YRT/I	XXXLO	1,000,000	3,641	3,253	5,599				
62308	06-0303370	01/01/1995	Connecticut Gen Life Ins Co	CT	OTH/I	VA				233				
62308	06-0303370	07/01/1996	Connecticut Gen Life Ins Co	CT	OTH/I	VA				11,504				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	AXXX	20,182,116	82,885	77,208	228,947				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	XXXLO			1,988					
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	1,925,515	30,839	27,742	50,266				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	XXXLO	68,922,750	257,316	275,969	350,785				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	ADB				1,082				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	AXXX	223,626	1,102	982	2,799				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	XXXLO	77,826,034	288,911	265,499	401,057				
86258	13-2572994	07/01/2012	General Re Life Corp.	CT	YRT/I	AXXX	63,076,320	460,289	393,070	589,986				
88340	59-2859797	02/01/2013	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	341,409,679	627,693	565,032	809,393				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	855,450,553	1,865,856	1,582,408	2,075,280				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,022,573	6,141	9,133	8,625				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	YRT/I	FA		4,859,812	23,862,350	2,504,701				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	YRT/I	IA		1,573,251	3,069,677	211,469				
88340	59-2859797	08/01/2018	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	468,230,138	486,174	326,100	612,414				
88340	59-2859797	01/01/2022	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	420,772,565	14,003		145,941				
70815	06-0838648	01/01/2006	Hartford Life & Accident Ins Co	CT	CO/G	OL	90,000	8,690	11,072					
70815	06-0838648	01/01/2011	Hartford Life & Accident Ins Co	CT	CO/G	OL	141,328,600	23,725	29,663	333,369				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	10,097,780			176,179			383,183	
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	337,107	1,804	1,620	7,662				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	CO/I	FA		2,650,571	2,722,544	50,725				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	ADB				736				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	39,231,053	52,383	50,529	586,501				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL			4,630	520				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL			403	273				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	ADB				(159)				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXXL	59,928,500	387,633	1,455,211	(18,240)				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	28,845,969	120,004	103,743	208,030				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	OL								
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXXLO			4,771	(2,831)				
93580	84-0849721	04/01/2017	M Life Insurance Company	CO	YRT/I	OL	56,633,212	98,647	115,995	109,345				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	276,899	942	999	4,420				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	XXXL	100,000			1,425				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	DIS				176				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	18,734,215	123,762	110,807	209,063				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXLO	32,955,000	120,135	172,185	152,248				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	2,100,000	3,722	3,340	17,514				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	OTH/I	VA				78,451				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	66,634			213				
66346	58-0828824	03/27/2021	Munich American Reassurance Company	GA	YRT/I	AXXX	49,756	11		40				
66346	58-0828824	03/27/2021	Munich American Reassurance Company	GA	YRT/I	XXXLO	3,229,410,416	605,146		117,198				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,866,399,350	1,995,517	1,290,345	2,327,467				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	AXXX	11,318,861	30,556	21,391	73,023				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	511,065,198	1,047,922	875,659	1,177,057				

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	OL	223,679	259	326	340				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	967,736	2,091	1,990	10,436				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,692,857	12,400	11,257	44,880				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	99,634	230	212	304				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	6,423,858	51,989	50,550	90,688				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	ADB				440				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	149,641,600	634,603	1,813,711	1,304,944				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	185,120	2,225	2,031	3,932				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXLO	500,000	985	11,544	15,397				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,044,298	12,816	11,558	25,856				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	ADB								
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	13,884,436	58,621	61,484	183,842				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	ADB				(89)				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	29,077,072	471,797	445,215	332,745				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	DIS				467				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	ADB				1,386				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	3,289,343,374	71,234,635	88,933,406	8,125,121				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,348,750	11,064	10,049	24,172				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	6,655,394	24,963	23,902	55,210				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,261,000	359,237	432,682	24,179				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	159,680,917	1,751,026	2,442,320	644,842				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	ADB				896				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXXL	1,205,411,330	20,918,085	23,320,149	2,179,573				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,092,591	9,839	9,223	23,984				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXLO	16,024,876	218,541	243,641	15,266				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	27,526,466	202,863	186,511	312,230				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	644,892			4,643				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	ADB				5,797				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	4,307,640,032	9,326,299	8,714,244	9,390,867				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	ADB				1,701				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	81,874,337	305,798	280,478	437,907				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	199,983,452	1,488,455	1,298,247	1,748,772				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	49,825,427	138,286	121,313	126,100				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	621,619,270	531,238	670,476	5,460,000				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	184,275,000			2,939,284				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	1,433,323,563	3,627,483	3,106,159	3,807,608				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	733,701	778	978	1,309				
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	198,041,250			1,725,086				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,906,813,968	1,367,998	889,720	1,750,326				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	AXXX	7,538,361	20,350	1,792	47,244				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	ADB				114				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	OL	2,168,783	13,901	12,710	74,508				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	250,000	2,198	1,979	4,382				
97071	13-3126819	07/01/1986	SCOR Global Life USA Reins Co	DE	YRT/I	OL	64,420	273	236	1,092				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	OL	1,680,025	7,242	6,530	27,370				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	DIS				111				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				52				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,098,122	5,003	4,912	26,053				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	OL	1,212,022	5,417	11,526	17,223				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				17				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	1,820,364	5,094	6,890	27,719				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	OL	11,026,633	34,802	31,198	120,278				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	DIS								
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	5,823,799	27,361	25,580	50,666				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	5,600,000	31,135	100,996	62,023				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	4,120,414	53,071	56,563	65,862				

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	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	17,025,000	108,064	98,141	90,939				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	ADB				76				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	XXXL	19,218,152	659,408	671,914	62,313				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	DIS				288				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	896,406	3,757	2,446	9,287				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	25,500	390	365	22				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	OL	8,408			79				
64688	75-6020048	03/01/2003	SCOR Global Life Americas Reins Co	DE	YRT/I	AXXX	2,964,081	11,898	10,847	17,456				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	AXXX	10,251,526	32,684	30,711	54,949				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	XXXLO	35,750	97	118	89				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	ADB				325				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	AXXX	8,946,945	49,865	42,556	75,375				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	XXXLO	446,525,716	831,878	809,642	910,779				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reins Co	DE	YRT/I	OL								
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	ADB				78				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	122,363,408	2,188,940	2,340,669	167,898				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	DIS				359				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	1,136,890	5,309	4,181	7,765				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	582,125	1,327	1,242	1,624				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	ADB				247				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	XXXL	598,598,205	10,117,603	13,295,135	1,142,765				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	DIS				3,518				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	AXXX	42,530,333	200,664	178,605	199,131				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	250,000	756	1,422	373				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	1,566,873	6,057	6,033	5,334				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	9,445	414	397	535				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL								
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	MO	CO/I	OL								
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	56,549	424	381	1,744				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB				64				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	6,488,824	35,544	34,918	141,384				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	346,038	1,065	936	16,561				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,014,030	13,264	14,567	31,742				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	945,657	3,249	2,896	13,128				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	151,556	1,901	2,931	3,996				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	16,228,402	35,905	32,752	176,681				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	21,015,002	126,000	193,431	160,418				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	25,587,245	69,775	65,419	287,130				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				87				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	157,782,541			1,993,713				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				5,623				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	11,374,858	49,040	51,333	159,395				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	ADB				146				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	90,237,950	2,311,589	2,471,080	229,027				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	33,601	33		41				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,692,500	43,004	46,774	3,489				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,296,944			82,709				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	20,557,850	101,540	93,370	182,995				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB				990				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	10,611,737	55,703	46,996	141,675				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	791,705,086	1,624,362	1,512,677	2,050,804				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL								
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				17,220				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	427,621,352	3,078,043	2,635,496	3,311,482				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	230,852,383	426,712	385,083	565,526				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	1,035,464,224	2,291,270	1,943,402	2,362,374				

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	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	7,845,670	11,751	16,803	15,606				
86231	39-0989781	01/01/1980	Transamerica Life Ins Co	IA	YRT/I	OL								
86231	39-0989781	02/01/1982	Transamerica Life Ins Co	IA	YRT/I	OL	175,174	2,513	2,117	10,851				
80659	82-4533188	07/01/2008	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	3,927,697	14,558	13,572	23,793				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	979,696,365	2,054,464	1,755,547	2,276,985				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	OL	8,987,354	13,144	18,112	19,096				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	XXXLO	1,004,355,375	683,653	442,649	922,986				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	3,780,498	10,206	7,145	20,060				
80659	82-4533188	07/01/2021	US Business of Canada Life Assur Co	MI	COFW/I	IA		138,333,764	49,347,771	8,972,331				9,427,071
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	ADB				392				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXXL	503,150,798	13,124,574	13,618,333	799,654				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	DIS				2,898				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	4,957,031	22,444	18,773	62,652				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXXLO	2,273,000	35,413	36,118	2,414				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,339,622	4,207	3,860	8,806				
0899999. General Account - Authorized U.S. Non-Affiliates							29,947,860,918	309,597,759	263,099,272	82,826,806			383,183	9,427,071
1099999. Total General Account - Authorized Non-Affiliates							29,947,860,918	309,597,759	263,099,272	82,826,806			383,183	9,427,071
1199999. Total General Account Authorized							30,512,985,891	595,392,823	529,262,093	94,196,806			383,183	222,662,948
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	98-1691759	01/01/2022	Symetra Bermuda Re Ltd	BMU	MCO/I	FA				1,695,516,596			1,773,362,043	
00000	98-1691759	01/01/2022	Symetra Bermuda Re Ltd	BMU	MCO/I	IA				1,436,943,770			1,357,031,218	
1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive										3,132,460,366			3,130,393,261	
1799999. Total General Account - Unauthorized Non-U.S. Affiliates										3,132,460,366			3,130,393,261	
1899999. Total General Account - Unauthorized Affiliates										3,132,460,366			3,130,393,261	
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	HI	COFW/I	AXXX	2,192,848,772	626,868,039	574,991,480	22,033,343				456,855,871
71706	57-0290111	06/01/1970	Standard Life & Cas Ins Co	UT	YRT/I	OL	75,451			5,998				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,192,924,223	626,868,039	574,991,480	22,039,341				456,855,871
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				207,207				
00000	AA-3194154	06/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				35,828				
00000		07/01/2018	Resolution Re Ltd.	BMU	MCO/I	OA							4,491,463,658	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										243,035			4,491,463,658	
2199999. Total General Account - Unauthorized Non-Affiliates							2,192,924,223	626,868,039	574,991,480	22,282,376			4,491,463,658	456,855,871
2299999. Total General Account Unauthorized							2,192,924,223	626,868,039	574,991,480	3,154,742,742			7,621,856,919	456,855,871
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	COFW/I	AXXX	1,749,490,632	304,387,401	250,800,431	4,035,099				138,352,237
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	YRT/I	AXXX	4,754,993,537	25,454,290	22,065,897	19,531,747				
00000	CR-1460100	10/01/2021	New Reinsurance Company LTD	CHE	COFW/I	XXXL	15,160,383,670	274,984,617	237,976,927	30,940,740				253,630,431
3199999. General Account - Certified Non-U.S. Non-Affiliates							21,664,867,839	604,826,308	510,843,255	54,507,586				391,982,668
3299999. Total General Account - Certified Non-Affiliates							21,664,867,839	604,826,308	510,843,255	54,507,586				391,982,668
3399999. Total General Account Certified							21,664,867,839	604,826,308	510,843,255	54,507,586				391,982,668
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							54,370,777,953	1,827,087,170	1,615,096,828	3,303,447,134			7,622,240,102	1,071,501,487
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														

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
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							32,705,910,114	1,222,260,862	1,104,253,573	116,236,147			383,183	679,518,819
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							21,664,867,839	604,826,308	510,843,255	3,187,210,987			7,621,856,919	391,982,668
9999999 - Totals							54,370,777,953	1,827,087,170	1,615,096,828	3,303,447,134			7,622,240,102	1,071,501,487

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			6,182				
68322	84-0467907	12/01/1985	Great West Life & Ann Ins Co	CO	QA/G	LTDI			3,708				
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	(85)						
88340	59-2859797	10/01/2020	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	10,313,321						
88340	59-2859797	10/01/2022	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	246,643						
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	A	118,827						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI			366,645				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	OTH/G	A	1,914						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	13,325		413,705				
65978	13-5581829	12/01/1990	Metropolitan Life Ins Co	NY	QA/G	LTDI			14,842				
66346	58-0828824	12/01/1990	Munich Amer Reassur Co	GA	QA/G	LTDI			79,675				
68381	36-0883760	12/01/1987	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			4,096,621				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI							
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI							
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	OTH/G	A	1,091,239						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL							
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL							
93572	43-1235868	07/01/2021	RGA Reinsurance Company	MO	OTH/G	LTDI	3,714,079		3,799,762				
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	MO	OTH/G	LTDI	56,007		4,799,794				
34894	06-1117063	12/01/1997	Trenwick Amer Reins Corp	CT	QA/G	LTDI			20,740				
62235	01-0278678	12/01/1982	Unum Life Ins Co of Amer	ME	QA/G	LTDI			14,953,772				
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Company	MI	QA/G	SLEL	573,419,510		814,664				169,754,521
0899999. General Account - Authorized U.S. Non-Affiliates							588,974,780		29,370,110				169,754,521
1099999. Total General Account - Authorized Non-Affiliates							588,974,780		29,370,110				169,754,521
1199999. Total General Account Authorized							588,974,780		29,370,110				169,754,521
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	QA/G	SLEL	4,833,672						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	QA/G	SLEL							57,962
1999999. General Account - Unauthorized U.S. Non-Affiliates							4,833,672						57,962
2199999. Total General Account - Unauthorized Non-Affiliates							4,833,672						57,962
2299999. Total General Account Unauthorized							4,833,672						57,962
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							593,808,452		29,370,110				169,812,483
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													

SCHEDULE S - PART 3 - SECTION 2

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

1	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
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							593,808,452		29,370,110				169,812,483
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							593,808,452		29,370,110				169,812,483

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					
...00000	..98-1691759 ..	01/01/2022	Symetra Bermuda Re Ltd			1,001,782,408	1,001,782,408						930,941,118	930,941,118
0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive						1,001,782,408	1,001,782,408		XXX				930,941,118	930,941,118
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates						1,001,782,408	1,001,782,408		XXX				930,941,118	930,941,118
0799999. Total General Account - Life and Annuity Affiliates						1,001,782,408	1,001,782,408		XXX				930,941,118	930,941,118
...74071	..75-1281078 ..	04/01/2018	FNL Insurance Company, LTD	626,868,039	309		626,868,348			179,960,549	456,855,871		687,588	626,868,348
0899999. General Account - Life and Annuity U.S. Non-Affiliates				626,868,039	309		626,868,348		XXX	179,960,549	456,855,871		687,588	626,868,348
...00000	....	07/01/2018	Resolution Re Ltd.							517,431,183				
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX	517,431,183				
1099999. Total General Account - Life and Annuity Non-Affiliates				626,868,039	309		626,868,348		XXX	697,391,732	456,855,871		687,588	626,868,348
1199999. Total General Account Life and Annuity				626,868,039	309	1,001,782,408	1,628,650,756		XXX	697,391,732	456,855,871		931,628,706	1,557,809,466
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
...60134	..38-3291563 ..	01/01/2015	Alliance Health and Life Insurance Co								57,962			
...18975	..04-3149694 ..	01/01/2014	HPHC Insurance Company Inc		2,291,655		2,291,655			1,385,938			1,218,890	2,291,655
1999999. General Account - Accident and Health U.S. Non-Affiliates					2,291,655		2,291,655		XXX	1,385,938	57,962		1,218,890	2,291,655
2199999. Total General Account - Accident and Health Non-Affiliates					2,291,655		2,291,655		XXX	1,385,938	57,962		1,218,890	2,291,655
2299999. Total General Account Accident and Health					2,291,655		2,291,655		XXX	1,385,938	57,962		1,218,890	2,291,655
2399999. Total General Account				626,868,039	2,291,964	1,001,782,408	1,630,942,411		XXX	698,777,670	456,913,833		932,847,596	1,560,101,121
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)				626,868,039	2,291,964		629,160,003		XXX	181,346,487	456,913,833		1,906,478	629,160,003
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)						1,001,782,408	1,001,782,408		XXX	517,431,183			930,941,118	930,941,118
9999999 - Totals				626,868,039	2,291,964	1,001,782,408	1,630,942,411		XXX	698,777,670	456,913,833		932,847,596	1,560,101,121

(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	329,842	3,037	40,936	373,815	394	373,421	37,342					138,352		138,352	37.0	100.0	373,421	
00000	CR-1460100	10/01/2021	New Reinsurance Company LTD	CHE	2	05/09/2018	10.0	274,985	5,341	4,066	284,392	51	284,341	28,434					253,630		253,630	89.2	100.0	284,341	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								604,827	8,378	45,002	658,207	445	657,762	65,776			XXX		391,982		391,982	XXX	XXX	657,762	
1099999. Total General Account - Life and Annuity Non-Affiliates								604,827	8,378	45,002	658,207	445	657,762	65,776			XXX		391,982		391,982	XXX	XXX	657,762	
1199999. Total General Account Life and Annuity								604,827	8,378	45,002	658,207	445	657,762	65,776			XXX		391,982		391,982	XXX	XXX	657,762	
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								604,827	8,378	45,002	658,207	445	657,762	65,776			XXX		391,982		391,982	XXX	XXX	657,762	
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)								604,827	8,378	45,002	658,207	445	657,762	65,776			XXX		391,982		391,982	XXX	XXX	657,762	
9999999 - Totals								604,827	8,378	45,002	658,207	445	657,762	65,776			XXX		391,982		391,982	XXX	XXX	657,762	

(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 2022	2 2021	3 2020	4 2019	5 2018
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	3,897,256	815,116	410,040	612,161	4,466,021
2.	Commissions and reinsurance expense allowances	342,694	70,088	52,107	56,424	(248,975)
3.	Contract claims	599,793	492,012	374,819	386,912	81,891
4.	Surrender benefits and withdrawals for life contracts	57,869	(1,205)	(3,392)	(692)	(845)
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	3,124,740	(119,646)	(39,842)	(21,177)	3,976,803
7.	Increase in aggregate reserve for life and accident and health contracts	203,423	369,938	60,458	230,714	407,402
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	1,065,059	145,906	73,860	92,284	17,030
9.	Aggregate reserves for life and accident and health contracts	1,856,457	1,646,505	1,267,859	1,201,656	963,511
10.	Liability for deposit-type contracts	53,246	62,435	72,372	85,060	97,401
11.	Contract claims unpaid	185,467	174,149	100,902	89,076	12,209
12.	Amounts recoverable on reinsurance	152,210	133,364	80,284	88,726	13,893
13.	Experience rating refunds due or unpaid	92,783	55,819	41,901	27,588	6,910
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	1,002,940	576	899	711	904
16.	Unauthorized reinsurance offset	70,841				4,355
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	456,914	420,987	386,484	351,643	320,126
19.	Letters of credit (L)					
20.	Trust agreements (T)	698,778	840,867	956,733	846,440	746,893
21.	Other (O)					(4,306)
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	391,982	374,298	139,339	166,510	
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 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)	40,840,684,039		40,840,684,039
2.	Reinsurance (Line 16)	1,353,493,469	(1,353,493,469)	
3.	Premiums and considerations (Line 15)	(1,063,326,441)	1,065,058,522	1,732,081
4.	Net credit for ceded reinsurance	XXX	1,447,900,167	1,447,900,167
5.	All other admitted assets (balance)	473,379,229		473,379,229
6.	Total assets excluding Separate Accounts (Line 26)	41,604,230,296	1,159,465,220	42,763,695,516
7.	Separate Account assets (Line 27)	7,524,157,804		7,524,157,804
8.	Total assets (Line 28)	49,128,388,100	1,159,465,220	50,287,853,320
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	32,254,851,907	1,856,457,281	34,111,309,188
10.	Liability for deposit-type contracts (Line 3)	4,249,964,760	53,246,289	4,303,211,049
11.	Claim reserves (Line 4)	137,789,609	185,466,764	323,256,373
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	4,793,034		4,793,034
14.	Other contract liabilities (Line 9)	265,487,693	(15,967,322)	249,520,371
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	70,841,290	(70,841,290)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	456,913,834	(456,913,834)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	391,982,668	(391,982,668)	
19.	All other liabilities (balance)	1,533,673,241		1,533,673,241
20.	Total liabilities excluding Separate Accounts (Line 26)	39,366,298,036	1,159,465,220	40,525,763,256
21.	Separate Account liabilities (Line 27)	7,268,472,204		7,268,472,204
22.	Total liabilities (Line 28)	46,634,770,240	1,159,465,220	47,794,235,460
23.	Capital & surplus (Line 38)	2,493,617,859	XXX	2,493,617,859
24.	Total liabilities, capital & surplus (Line 39)	49,128,388,099	1,159,465,220	50,287,853,319

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	1,856,457,281
26.	Claim reserves	185,466,764
27.	Policyholder dividends/reserves	
28.	Premium & annuity considerations received in advance	
29.	Liability for deposit-type contracts	53,246,289
30.	Other contract liabilities	(15,967,322)
31.	Reinsurance ceded assets	1,353,493,469
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	3,432,696,481
34.	Premiums and considerations	1,065,058,522
35.	Reinsurance in unauthorized companies	70,841,290
36.	Funds held under reinsurance treaties with unauthorized reinsurers	456,913,834
37.	Reinsurance with Certified Reinsurers	
38.	Funds held under reinsurance treaties with Certified Reinsurers	391,982,668
39.	Other ceded reinsurance payables/offsets	
40.	Total ceded reinsurance payable/offsets	1,984,796,314
41.	Total net credit for ceded reinsurance	1,447,900,167

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
1. Alabama AL	L	7,350,385	68,064,089	19,290,899		94,705,373	
2. Alaska AK	L	1,184,034	1,639,708	8,106,273		10,930,015	
3. Arizona AZ	L	37,329,351	159,879,898	20,105,026		217,314,275	1,452,342
4. Arkansas AR	L	3,949,641	20,385,132	5,881,734		30,216,507	
5. California CA	L	107,558,302	776,060,710	81,470,676		965,089,688	5,951,804
6. Colorado CO	L	14,357,455	59,405,152	35,662,401		109,425,008	1,804,117
7. Connecticut CT	L	10,707,168	97,255,575	9,443,070		117,405,813	1,270,364
8. Delaware DE	L	84,081,945	14,979,152	2,877,198		101,938,295	
9. District of Columbia DC	L	1,954,423	6,245,622	6,853,561		15,053,606	
10. Florida FL	L	63,661,392	633,700,321	72,264,374		769,626,087	3,091,435
11. Georgia GA	L	16,124,665	127,817,670	21,543,823		165,486,158	2,621,066
12. Hawaii HI	L	14,680,544	20,719,030	2,268,225		37,667,799	226,099
13. Idaho ID	L	4,355,766	32,903,570	5,077,577		42,336,913	
14. Illinois IL	L	29,234,052	228,279,653	55,900,543		313,414,248	1,451,793
15. Indiana IN	L	23,404,776	130,255,974	56,617,210		210,277,960	1,313,165
16. Iowa IA	L	9,090,942	17,564,645	11,491,971		38,147,558	
17. Kansas KS	L	6,701,611	18,808,199	9,202,568		34,712,378	300,000
18. Kentucky KY	L	8,292,729	60,498,300	18,456,937		87,247,966	336,291
19. Louisiana LA	L	10,218,314	110,875,171	13,965,249		135,058,734	182,562
20. Maine ME	L	1,176,919	13,760,777	3,740,733		18,678,429	137,410
21. Maryland MD	L	11,373,136	70,024,506	35,697,346		117,094,988	176,530
22. Massachusetts MA	L	19,864,971	131,421,397	23,152,591		174,438,959	499,518
23. Michigan MI	L	20,243,618	267,578,444	28,551,946		316,374,008	1,004,011
24. Minnesota MN	L	23,882,272	38,436,606	5,786,157		68,105,035	1,170,040
25. Mississippi MS	L	3,082,680	12,943,715	7,272,344		23,298,739	300,000
26. Missouri MO	L	16,252,254	171,418,043	23,321,600		210,991,897	634,384
27. Montana MT	L	2,981,946	5,524,414	6,510,095		15,016,455	816,509
28. Nebraska NE	L	6,575,926	10,880,436	8,159,004		25,615,366	26,461
29. Nevada NV	L	20,728,069	41,000,620	9,749,629		71,478,318	152,527
30. New Hampshire NH	L	2,279,295	29,965,506	9,633,369		41,878,170	169,020
31. New Jersey NJ	L	36,771,603	259,727,187	45,976,687		342,475,477	1,701,557
32. New Mexico NM	L	2,215,044	9,291,169	3,482,459		14,988,672	
33. New York NY	N	6,866,029	12,927,326	13,904,104		33,697,459	
34. North Carolina NC	L	27,735,816	129,887,303	48,021,359		205,644,478	301,551
35. North Dakota ND	L	2,631,242	8,023,324	1,053,757		11,708,323	
36. Ohio OH	L	22,185,169	199,530,277	74,955,992		296,671,438	36,139
37. Oklahoma OK	L	10,436,099	26,371,333	15,019,023		51,826,455	500,000
38. Oregon OR	L	8,389,926	71,060,701	11,057,086		90,507,713	
39. Pennsylvania PA	L	33,600,596	193,167,762	40,781,285		267,549,643	1,122,913
40. Rhode Island RI	L	2,454,807	40,399,590	2,776,508		45,630,905	85,939
41. South Carolina SC	L	8,605,235	61,468,693	9,019,518		79,093,446	673,944
42. South Dakota SD	L	5,226,851	5,469,311	1,226,305		11,922,467	159,190
43. Tennessee TN	L	19,944,471	141,436,567	18,343,671		179,724,709	2,727,729
44. Texas TX	L	58,875,025	366,730,546	71,986,524		497,592,095	1,707,420
45. Utah UT	L	9,029,867	66,975,176	12,375,008		88,380,051	
46. Vermont VT	L	581,509	3,632,001	3,530,570		7,744,080	105,843
47. Virginia VA	L	14,888,588	78,603,331	29,284,201		122,776,120	87,598
48. Washington WA	L	34,518,676	154,317,442	40,399,669		229,235,787	2,361,940
49. West Virginia WV	L	1,693,772	18,431,092	2,655,984		22,780,848	608,575
50. Wisconsin WI	L	17,633,308	59,188,257	59,827,016		136,648,581	1,353,994
51. Wyoming WY	L	3,563,849	2,702,978	6,892,753		13,159,580	
52. American Samoa AS	N						
53. Guam GU	N	6,215				6,215	
54. Puerto Rico PR	L	8,331	(100,000)	36,206		(55,463)	
55. U.S. Virgin Islands VI	N	2,243		3,351		5,594	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	81,200	280,709	17,377		379,286	
58. Aggregate Other Alien OT	XXX	1,095,228	600	8,190		1,104,018	
59. Subtotal	XXX	911,719,280	5,287,814,710	1,130,688,732		7,330,222,722	38,621,780
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	167				167	
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	523,505		12,381		535,886	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	912,242,952	5,287,814,710	1,130,701,113		7,330,758,775	38,621,780
96. Plus reinsurance assumed	XXX	211		10,962		11,173	
97 Totals (All Business)	XXX	912,243,163	5,287,814,710	1,130,712,075		7,330,769,948	38,621,780
98. Less reinsurance ceded	XXX	162,541,838	2,226,845,531	588,715,245		2,978,102,614	
99. Totals (All Business) less Reinsurance Ceded	XXX	749,701,325	3,060,969,179	(c) 541,996,830		4,352,667,334	38,621,780
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,095,228	600	8,190		1,104,018	
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	1,095,228	600	8,190		1,104,018	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,350,385	68,064,089	2,991,843			78,406,317
2. Alaska	AK	1,184,034	1,639,708	970,398			3,794,140
3. Arizona	AZ	37,329,351	159,879,898	2,545,742		1,452,342	201,207,333
4. Arkansas	AR	3,949,641	20,385,132	863,372			25,198,145
5. California	CA	107,558,302	776,060,710	6,758,987		5,951,804	896,329,803
6. Colorado	CO	14,357,455	59,405,152	1,946,293		1,804,117	77,513,017
7. Connecticut	CT	10,707,168	97,255,575	1,018,179		1,270,364	110,251,286
8. Delaware	DE	84,081,945	14,979,152	198,202			99,259,299
9. District of Columbia	DC	1,954,423	6,245,622	892,903			9,092,948
10. Florida	FL	63,661,392	633,700,321	8,637,052		3,091,435	709,090,200
11. Georgia	GA	16,124,665	127,817,670	1,278,866		2,621,066	147,842,267
12. Hawaii	HI	14,680,544	20,719,030	1,884,641		226,099	37,510,314
13. Idaho	ID	4,355,766	32,903,570	669,151			37,928,487
14. Illinois	IL	29,234,052	228,279,653	3,097,012		1,451,793	262,062,510
15. Indiana	IN	23,404,776	130,255,974	10,556,114		1,313,165	165,530,029
16. Iowa	IA	9,090,942	17,564,645	2,778,075			29,433,662
17. Kansas	KS	6,701,611	18,808,199	1,041,334		300,000	26,851,144
18. Kentucky	KY	8,292,729	60,498,300	4,339,409		336,291	73,466,729
19. Louisiana	LA	10,218,314	110,875,171	2,487,293		182,562	123,763,340
20. Maine	ME	1,176,919	13,760,777	176,871		137,410	15,251,977
21. Maryland	MD	11,373,136	70,024,506	927,820		176,530	82,501,992
22. Massachusetts	MA	19,864,971	131,421,397	6,498,653		499,518	158,284,539
23. Michigan	MI	20,243,618	267,578,444	5,071,328		1,004,011	293,897,401
24. Minnesota	MN	23,882,272	38,436,606	1,065,409		1,170,040	64,554,327
25. Mississippi	MS	3,082,680	12,943,715	689,372		300,000	17,015,767
26. Missouri	MO	16,252,254	171,418,043	2,319,356		634,384	190,624,037
27. Montana	MT	2,981,946	5,524,414	383,313		816,509	9,706,182
28. Nebraska	NE	6,575,926	10,880,436	2,419,332		26,461	19,902,155
29. Nevada	NV	20,728,069	41,000,620	3,768,603		152,527	65,649,819
30. New Hampshire	NH	2,279,295	29,965,506	523,072		169,020	32,936,893
31. New Jersey	NJ	36,771,603	259,727,187	3,361,297		1,701,557	301,561,644
32. New Mexico	NM	2,215,044	9,291,169	133,025			11,639,238
33. New York	NY	6,866,029	12,927,326	1,183,419			20,976,774
34. North Carolina	NC	27,735,816	129,887,303	5,064,322		301,551	162,988,992
35. North Dakota	ND	2,631,242	8,023,324	63,295			10,717,861
36. Ohio	OH	22,185,169	199,530,277	5,646,521		36,139	227,398,106
37. Oklahoma	OK	10,436,099	26,371,333	6,348,588		500,000	43,656,020
38. Oregon	OR	8,389,926	71,060,701	1,112,447			80,563,074
39. Pennsylvania	PA	33,600,596	193,167,762	7,643,592		1,122,913	235,534,863
40. Rhode Island	RI	2,454,807	40,399,590	245,379		85,939	43,185,715
41. South Carolina	SC	8,605,235	61,468,693	722,381		673,944	71,470,253
42. South Dakota	SD	5,226,851	5,469,311	97,134		159,190	10,952,486
43. Tennessee	TN	19,944,471	141,436,567	8,100,800		2,727,729	172,209,567
44. Texas	TX	58,875,025	366,730,546	13,944,731		1,707,420	441,257,722
45. Utah	UT	9,029,867	66,975,176	1,549,563			77,554,606
46. Vermont	VT	581,509	3,632,001	74,230		105,843	4,393,583
47. Virginia	VA	14,888,588	78,603,331	1,922,258		87,598	95,501,775
48. Washington	WA	34,518,676	154,317,442	8,693,121		2,361,940	199,891,179
49. West Virginia	WV	1,693,772	18,431,092	219,419		608,575	20,952,858
50. Wisconsin	WI	17,633,308	59,188,257	2,429,005		1,353,994	80,604,564
51. Wyoming	WY	3,563,849	2,702,978	183,612			6,450,439
52. American Samoa	AS						
53. Guam	GU	6,215					6,215
54. Puerto Rico	PR	8,331	(100,000)	2,364			(89,305)
55. U.S. Virgin Islands	VI	2,243					2,243
56. Northern Mariana Islands	MP						
57. Canada	CAN	81,200	280,709				361,909
58. Aggregate Other Alien	OT	1,095,228	600	1,235			1,097,063
59. Total		911,719,280	5,287,814,710	147,539,733		38,621,780	6,385,695,503

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	100% Sumitomo Life Insurance Company
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Symetra Investment Management Company	84-2356467		DE	100% Symetra Financial Corporation
Symetra Investment Management Real Estate Holdings LLC	87-3534631		DE	100% Symetra Investment Management Company
Symetra Investment Management Real Estate Investors LLC	87-3591460		DE	100% Symetra Investment Management Real Estate Holdings LLC
Symetra Bermuda Re Ltd.	98-1691759		BMU	100% Symetra Financial Corporation

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

1 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? (Yes/No)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA		SYMETRA FINANCIAL CORPORATION			SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			84-2356467				SYMETRA INVESTMENT MANAGEMENT COMPANY	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			87-3534631				SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC	DE	NIA	SYMETRA INVESTMENT MANAGEMENT COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			87-3591460				SYMETRA INVESTMENT MANAGEMENT REAL ESTATE INVESTORS, LLC	DE	NIA	SYMETRA INVESTMENT MANAGEMENT REAL ESTATE HOLDINGS, LLC	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	
			98-1691759				SYMETRA BERMUDA RE LTD.	BMU	IA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	NO	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	SYMETRA FINANCIAL CORPORATION		(125,000,000)							(125,000,000)	
68608	91-0742147	SYMETRA LIFE INSURANCE COMPANY		75,000,000				62,284,245			137,284,245	285,795,064
78417	91-1367496	FIRST SYMETRA NATIONAL LIFE INS CO OF NY		50,000,000							50,000,000	
90581	91-1079693	SYMETRA NATIONAL LIFE INSURANCE COMPANY						2,188,094			2,188,094	
	47-2354842	SYMETRA REINSURANCE CORPORATION						1,960,304			1,960,304	(285,795,064)
	98-1691759	SYMETRA BERMUDA RE LTD						(66,432,643)			(66,432,643)	
9999999 Control Totals									XXX			

SCHEDULE Y

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	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
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	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
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	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
41.	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
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

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

12. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

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

35. Health Care Receivables Supplement [Document Identifier 470]

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

38. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

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

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Accrued interest on policy claims	612,834	614,830
2505. Founders premium benefit certificates	4,554	4,256
2597. Summary of remaining write-ins for Line 25 from overflow page	617,388	619,086

Additional Write-ins for Summary of Operations Line 53

	1 Current Year	2 Prior Year
5304. Correction of error - death benefits ceded to subsidiary, net of tax		(1,118,695)
5305. Correction of error - income on funds withheld with subsidiary, net of tax		(351,736)
5397. Summary of remaining write-ins for Line 53 from overflow page		(1,470,431)

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
09.304. Amortization of Goodwill			230,203				230,203
09.397. Summary of remaining write-ins for Line 9.3 from overflow page			230,203				230,203

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	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	665,557,842	1.630	665,557,842		665,557,842	1.630
	1.02 All other governments	83,835,791	0.205	83,835,791		83,835,791	0.205
	1.03 U.S. states, territories and possessions, etc. guaranteed	6,000,775	0.015	6,000,775		6,000,775	0.015
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	54,180,090	0.133	54,180,090		54,180,090	0.133
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	789,507,744	1.933	789,507,744		789,507,744	1.933
	1.06 Industrial and miscellaneous	28,959,446,364	70.905	28,959,446,364		28,959,446,364	70.908
	1.07 Hybrid securities	317,409,476	0.777	317,409,476		317,409,476	0.777
	1.08 Parent, subsidiaries and affiliates	11,195,705	0.027	11,195,705		11,195,705	0.027
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	76,892,505	0.188	76,892,505		76,892,505	0.188
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	30,964,026,292	75.813	30,964,026,292		30,964,026,292	75.817
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	93,115,285	0.228	93,115,285		93,115,285	0.228
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	93,115,285	0.228	93,115,285		93,115,285	0.228
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	48,756,225	0.119	48,756,225		48,756,225	0.119
	3.02 Industrial and miscellaneous Other (Unaffiliated)	127,525,099	0.312	127,525,099		127,525,099	0.312
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	234,251,270	0.574	234,251,270		234,251,270	0.574
	3.05 Mutual funds	200,548	0.000	200,548		200,548	0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds	225,778,754	0.553	225,778,754		225,778,754	0.553
	3.09 Total common stocks	636,511,896	1.558	636,511,896		636,511,896	1.559
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages	25,000,000	0.061	25,000,000		25,000,000	0.061
	4.03 Commercial mortgages	7,100,402,311	17.385	7,100,402,311		7,100,402,311	17.386
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	7,125,402,311	17.446	7,125,402,311		7,125,402,311	17.447
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)	585,427,115	1.433	585,427,115		585,427,115	1.433
	6.02 Cash equivalents (Schedule E, Part 2)	189,329,599	0.464	189,329,599		189,329,599	0.464
	6.03 Short-term investments (Schedule DA)	183,820,266	0.450	183,820,266		183,820,266	0.450
	6.04 Total cash, cash equivalents and short-term investments	958,576,981	2.347	958,576,980		958,576,980	2.347
7.	Contract loans	78,710,804	0.193	78,710,804		78,710,804	0.193
8.	Derivatives (Schedule DB)	219,657,508	0.538	219,657,508		219,657,508	0.538
9.	Other invested assets (Schedule BA)	561,172,961	1.374	561,172,961		561,172,961	1.374
10.	Receivables for securities	205,282,636	0.503	203,510,002		203,510,002	0.498
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	40,842,456,673	100.000	40,840,684,039		40,840,684,039	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		6,809,165,845
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,170,362,630	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	31,103,427	1,201,466,057
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		885,229,591
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,125,402,311
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		7,125,402,311
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		7,125,402,311

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			516,851,333
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	41,895,571		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	80,772,668		122,668,239
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			2,104
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 13	(52,169,925)		
	5.2 Totals, Part 3, Column 9			(52,169,925)
6.	Total gain (loss) on disposals, Part 3, Column 19			21,224,895
7.	Deduct amounts received on disposals, Part 3, Column 16			39,745,376
8.	Deduct amortization of premium and depreciation			7,658,309
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17			
	9.2 Totals, Part 3, Column 14			
10.	Deduct current year's other than temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15			
	10.2 Totals, Part 3, Column 11			
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			561,172,961
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			561,172,961

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			30,121,077,623
2.	Cost of bonds and stocks acquired, Part 3, Column 7			7,603,711,564
3.	Accrual of discount			26,310,253
4.	Unrealized valuation increase (decrease):			
	4.1. Part 1, Column 12	(1,012,909)		
	4.2. Part 2, Section 1, Column 15	(8,813,434)		
	4.3. Part 2, Section 2, Column 13	(62,634,570)		
	4.4. Part 4, Column 11	(4,234,993)		(76,695,906)
5.	Total gain (loss) on disposals, Part 4, Column 19			(85,555,290)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			5,788,884,929
7.	Deduct amortization of premium			65,036,739
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	(53,174,805)		
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16			
	8.4. Part 4, Column 15	21,756,267		(31,418,538)
9.	Deduct current year's other than temporary impairment recognized:			
	9.1. Part 1, Column 14	12,445,427		
	9.2. Part 2, Section 1, Column 17			
	9.3. Part 2, Section 2, Column 14			
	9.4. Part 4, Column 13	18,654,838		31,100,265
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2			21,245,700
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			31,693,653,473
12.	Deduct total nonadmitted amounts			
13.	Statement value at end of current period (Line 11 minus Line 12)			31,693,653,473

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	665,557,842	654,433,006	664,434,459	671,661,657
Governments	2.	Canada	1,268,299	1,278,475	1,459,900	1,250,000
(Including all obligations guaranteed by governments)	3.	Other Countries	82,567,492	68,371,012	83,648,355	83,008,234
	4.	Totals	749,393,633	724,082,493	749,542,714	755,919,891
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	6,000,775	5,821,995	6,318,471	5,840,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	54,180,090	48,108,910	54,697,517	50,602,459
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	789,507,744	694,855,639	797,863,151	806,581,857
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	24,575,430,418	22,755,732,275	24,760,795,539	24,313,028,425
	9.	Canada	1,135,343,220	1,024,604,861	1,142,928,337	1,115,107,989
	10.	Other Countries	3,642,974,706	3,292,763,962	3,703,852,406	3,671,522,149
	11.	Totals	29,353,748,344	27,073,101,097	29,607,576,282	29,099,658,563
Parent, Subsidiaries and Affiliates	12.	Totals	11,195,705	10,682,954	11,639,697	10,913,000
	13.	Total Bonds	30,964,026,292	28,556,653,088	31,227,637,831	30,729,515,771
PREFERRED STOCKS	14.	United States	89,839,285	81,125,672	98,355,136	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	3,276,000	3,276,000	3,276,000	
	17.	Totals	93,115,285	84,401,672	101,631,136	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	93,115,285	84,401,672	101,631,136	
COMMON STOCKS	20.	United States	397,956,975	397,956,975	415,674,626	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	4,303,651	4,303,651	4,234,609	
	22.	Other Countries				
	23.	Totals	402,260,626	402,260,626	419,909,235	
Parent, Subsidiaries and Affiliates	24.	Totals	234,251,270	234,251,270	218,000,000	
	25.	Total Common Stocks	636,511,896	636,511,896	637,909,235	
	26.	Total Stocks	729,627,181	720,913,568	739,540,371	
	27.	Total Bonds and Stocks	31,693,653,473	29,277,566,657	31,967,178,202	

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 12.7	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	386,445,124	495,952,345	142,469,338	9,214,017	63,020	XXX	1,034,143,844	3.3	189,313,346	0.6	1,022,780,489	11,363,355
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	386,445,124	495,952,345	142,469,338	9,214,017	63,020	XXX	1,034,143,844	3.3	189,313,346	0.6	1,022,780,489	11,363,355
2. All Other Governments												
2.1 NAIC 1	10,424,901	6,334,290		25,827,450	34,225,180	XXX	76,811,821	0.2	89,759,572	0.3	14,225,810	62,586,012
2.2 NAIC 2	346,966	1,387,865	289,139			XXX	2,023,970	0.0	6,437,195	0.0		2,023,970
2.3 NAIC 3			5,000,000			XXX	5,000,000	0.0	5,000,000	0.0	5,000,000	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	10,771,868	7,722,155	5,289,139	25,827,450	34,225,180	XXX	83,835,791	0.3	101,196,767	0.3	19,225,810	64,609,982
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		6,000,775				XXX	6,000,775	0.0	7,379,380	0.0	6,000,775	
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		6,000,775				XXX	6,000,775	0.0	7,379,380	0.0	6,000,775	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	152,459	3,500,000	31,341,677	12,240,000	6,945,955	XXX	54,180,090	0.2	47,019,046	0.2	54,180,090	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	152,459	3,500,000	31,341,677	12,240,000	6,945,955	XXX	54,180,090	0.2	47,019,046	0.2	54,180,090	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	53,601,264	221,686,287	161,011,724	206,564,985	60,280,170	XXX	703,144,430	2.2	779,317,231	2.6	686,796,765	16,347,665
5.2 NAIC 2	4,899,719	22,587,399	37,714,578	9,340,000	11,735,000	XXX	86,276,696	0.3	62,690,393	0.2	36,274,119	50,002,577
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6				86,617		XXX	86,617	0.0	70,682	0.0	86,617	
5.7 Totals	58,500,983	244,273,686	198,726,302	215,991,603	72,015,170	XXX	789,507,744	2.5	842,078,307	2.8	723,157,502	66,350,242

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 12.7	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	1,092,099,496	7,685,041,328	5,071,340,002	691,428,971	956,888,650	XXX	15,496,798,446	49.5	14,101,560,173	47.7	5,463,957,717	10,032,840,729
6.2 NAIC 2	746,520,015	4,956,999,625	3,637,338,466	1,352,248,208	1,773,608,183	XXX	12,466,714,498	39.8	13,019,826,417	44.1	7,368,972,903	5,097,741,595
6.3 NAIC 3	87,630,831	326,511,475	240,030,369	62,514,434	36,827,080	XXX	753,514,190	2.4	796,788,436	2.7	283,317,393	470,196,797
6.4 NAIC 4	1,268,389	70,862,251	78,191,937			XXX	150,322,577	0.5	180,480,765	0.6	15,976,941	134,345,636
6.5 NAIC 5	7,295,487	21,752,225	15,700,692		49,075,125	XXX	93,823,529	0.3	14,121,653	0.0	643,393	93,180,136
6.6 NAIC 6	35,650	263,333				XXX	298,984	0.0	13,380	0.0		298,984
6.7 Totals	1,934,849,868	13,061,430,237	9,042,601,467	2,106,191,613	2,816,399,038	XXX	28,961,472,224	92.4	28,112,790,825	95.1	13,132,868,347	15,828,603,876
7. Hybrid Securities												
7.1 NAIC 1					33,959,309	XXX	33,959,309	0.1	34,027,404	0.1		33,959,309
7.2 NAIC 2	783,947	13,626,933	11,231,655	19,919,520	217,983,999	XXX	263,546,055	0.8	137,991,168	0.5	250,496,830	13,049,224
7.3 NAIC 3			6,537,537		13,366,575	XXX	19,904,112	0.1	10,413,890	0.0	9,904,112	10,000,000
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	783,947	13,626,933	17,769,192	19,919,520	265,309,883	XXX	317,409,476	1.0	182,432,462	0.6	260,400,942	57,008,534
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2		11,195,705				XXX	11,195,705	0.0	11,373,779	0.0	11,195,705	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		11,195,705				XXX	11,195,705	0.0	11,373,779	0.0	11,195,705	
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		602,347	1,615,898			XXX	2,218,245	0.0	2,389,022	0.0	2,218,245	
10.3 NAIC 3		9,774,668	14,598,955			XXX	24,373,623	0.1	22,012,080	0.1	24,373,623	
10.4 NAIC 4	2,603,288	16,924,350	31,776,045			XXX	51,303,684	0.2	35,336,304	0.1	51,303,684	
10.5 NAIC 5		543,462	991,019			XXX	1,534,481	0.0	447,206	0.0	1,534,481	
10.6 NAIC 6						XXX						
10.7 Totals	2,603,288	27,844,828	48,981,917			XXX	79,430,033	0.3	60,184,611	0.2	79,430,033	
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,542,723,245	8,418,515,024	5,406,162,741	945,275,424	1,092,362,284		17,405,038,716	55.5	XXX	XXX	7,247,941,646	10,157,097,070
12.2 NAIC 2	(d) 752,550,648	5,006,399,874	3,688,189,736	1,381,507,728	2,003,327,183		12,831,975,169	40.9	XXX	XXX	7,669,157,803	5,162,817,366
12.3 NAIC 3	(d) 87,630,831	336,286,143	266,166,861	62,514,434	50,193,655		802,791,924	2.6	XXX	XXX	322,595,128	480,196,797
12.4 NAIC 4	(d) 3,871,677	87,786,602	109,967,982				201,626,261	0.6	XXX	XXX	67,280,624	134,345,636
12.5 NAIC 5	(d) 7,295,487	22,295,687	16,691,711		49,075,125		(c) 95,358,010	0.3	XXX	XXX	2,177,875	93,180,136
12.6 NAIC 6	(d) 35,650	263,333		86,617			(c) 385,601	0.0	XXX	XXX	86,617	298,984
12.7 Totals	2,394,107,538	13,871,546,664	9,487,179,031	2,389,384,203	3,194,958,246		(b) 31,337,175,682	100.0	XXX	XXX	15,309,239,693	16,027,935,989
12.8 Line 12.7 as a % of Col. 7	7.6	44.3	30.3	7.6	10.2		100.0	XXX	XXX	XXX	48.9	51.1
13. Total Bonds Prior Year												
13.1 NAIC 1	1,096,857,623	6,457,885,628	5,672,864,054	1,010,305,903	1,010,462,945		XXX	XXX	15,248,376,152	51.6	6,849,405,012	8,398,971,141
13.2 NAIC 2	890,192,482	5,293,876,325	3,989,489,263	1,234,356,320	1,832,793,583		XXX	XXX	13,240,707,974	44.8	8,412,913,576	4,827,794,398
13.3 NAIC 3	97,295,265	468,593,004	188,208,062	38,042,810	42,075,264		XXX	XXX	834,214,406	2.8	443,933,722	390,280,684
13.4 NAIC 4	52,323,921	76,968,805	81,395,160	5,129,183			XXX	XXX	215,817,069	0.7	74,846,660	140,970,409
13.5 NAIC 5	1,813,956	5,245,125	7,509,778				XXX	XXX	(c) 14,568,859	0.0	1,266,877	13,301,982
13.6 NAIC 6				70,682	13,380		XXX	XXX	(c) 84,063	0.0	70,682	13,380
13.7 Totals	2,138,483,247	12,302,568,888	9,939,466,316	2,287,904,898	2,885,345,173		XXX	XXX	(b) 29,553,768,522	100.0	15,782,436,528	13,771,331,994
13.8 Line 13.7 as a % of Col. 9	7.2	41.6	33.6	7.7	9.8		XXX	XXX	100.0	XXX	53.4	46.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,013,501,808	3,295,772,907	1,575,702,504	619,505,491	743,458,935		7,247,941,646	23.1	6,849,405,012	23.2	7,247,941,646	XXX
14.2 NAIC 2	418,176,165	3,047,419,860	1,708,275,598	730,753,894	1,764,532,286		7,669,157,803	24.5	8,412,913,576	28.5	7,669,157,803	XXX
14.3 NAIC 3	19,916,112	203,086,905	67,637,751	12,779,658	19,174,702		322,595,128	1.0	443,933,722	1.5	322,595,128	XXX
14.4 NAIC 4	3,756,288	26,194,234	37,330,102				67,280,624	0.2	74,846,660	0.3	67,280,624	XXX
14.5 NAIC 5		1,186,856	991,019				2,177,875	0.0	1,266,877	0.0	2,177,875	XXX
14.6 NAIC 6				86,617			86,617	0.0	70,682	0.0	86,617	XXX
14.7 Totals	1,455,350,373	6,573,660,761	3,389,936,975	1,363,125,659	2,527,165,924		15,309,239,693	48.9	15,782,436,528	53.4	15,309,239,693	XXX
14.8 Line 14.7 as a % of Col. 7	9.5	42.9	22.1	8.9	16.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.6	21.0	10.8	4.3	8.1		48.9	XXX	XXX	XXX	48.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	529,221,436	5,122,742,116	3,830,460,236	325,769,933	348,903,348		10,157,097,070	32.4	8,398,971,141	28.4	XXX	10,157,097,070
15.2 NAIC 2	334,374,483	1,958,980,014	1,979,914,138	650,753,835	238,794,897		5,162,817,366	16.5	4,827,794,398	16.3	XXX	5,162,817,366
15.3 NAIC 3	67,714,720	133,199,238	198,529,111	49,734,776	31,018,952		480,196,797	1.5	390,280,684	1.3	XXX	480,196,797
15.4 NAIC 4	115,389	61,592,368	72,637,879				134,345,636	0.4	140,970,409	0.5	XXX	134,345,636
15.5 NAIC 5	7,295,487	21,108,832	15,700,692		49,075,125		93,180,136	0.3	13,301,982	0.0	XXX	93,180,136
15.6 NAIC 6	35,650	263,333					298,984	0.0	13,380	0.0	XXX	298,984
15.7 Totals	938,757,164	7,297,885,902	6,097,242,056	1,026,258,544	667,792,323		16,027,935,989	51.1	13,771,331,994	46.6	XXX	16,027,935,989
15.8 Line 15.7 as a % of Col. 7	5.9	45.5	38.0	6.4	4.2		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.0	23.3	19.5	3.3	2.1		51.1	XXX	XXX	XXX	XXX	51.1

(a) Includes $ 12,577,054,765 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations and $ 13,758,990 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 $ 368,586,002 ; NAIC 2 $; NAIC 3 $ 2,025,860 ; NAIC 4 $ 2,537,528 ; 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 12.09	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	378,823,107	481,043,420	132,588,751			XXX	992,455,278	3.2	120,588,125	0.4	992,455,278	
1.02 Residential Mortgage-Backed Securities	5,784,208	8,777,085	4,863,066	2,538,338		XXX	21,962,696	0.1	43,011,004	0.1	21,962,696	
1.03 Commercial Mortgage-Backed Securities	1,257,553	3,810,814	2,116,239	1,114,888	63,020	XXX	8,362,514	0.0	8,539,553	0.0	8,362,514	
1.04 Other Loan-Backed and Structured Securities	580,256	2,321,026	2,901,282	5,560,791		XXX	11,363,355	0.0	17,174,664	0.1		11,363,355
1.05 Totals	386,445,124	495,952,345	142,469,338	9,214,017	63,020	XXX	1,034,143,844	3.3	189,313,346	0.6	1,022,780,489	11,363,355
2. All Other Governments												
2.01 Issuer Obligations	10,771,868	7,722,155	5,289,139	25,827,450	34,225,180	XXX	83,835,791	0.3	101,196,767	0.3	19,225,810	64,609,982
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	10,771,868	7,722,155	5,289,139	25,827,450	34,225,180	XXX	83,835,791	0.3	101,196,767	0.3	19,225,810	64,609,982
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		6,000,775				XXX	6,000,775	0.0	7,379,380	0.0	6,000,775	
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		6,000,775				XXX	6,000,775	0.0	7,379,380	0.0	6,000,775	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	152,459	3,500,000	31,341,677	12,240,000	6,945,955	XXX	54,180,090	0.2	47,019,046	0.2	54,180,090	
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	152,459	3,500,000	31,341,677	12,240,000	6,945,955	XXX	54,180,090	0.2	47,019,046	0.2	54,180,090	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	43,232,719	203,117,212	140,285,045	164,665,831	41,608,604	XXX	592,909,411	1.9	616,513,526	2.1	534,794,169	58,115,242
5.02 Residential Mortgage-Backed Securities	13,705,680	37,033,343	57,428,109	51,325,772	22,171,566	XXX	181,664,471	0.6	207,948,096	0.7	181,664,471	
5.03 Commercial Mortgage-Backed Securities	362,381	544,016	186,626			XXX	1,093,023	0.0	1,302,666	0.0	1,093,023	
5.04 Other Loan-Backed and Structured Securities	1,200,202	3,579,114	826,522		8,235,000	XXX	13,840,839	0.0	16,314,018	0.1	5,605,839	8,235,000
5.05 Totals	58,500,983	244,273,686	198,726,302	215,991,603	72,015,170	XXX	789,507,744	2.5	842,078,307	2.8	723,157,502	66,350,242
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,336,704,514	8,253,511,792	4,929,602,888	1,784,590,546	2,679,133,653	XXX	18,983,543,393	60.6	20,031,855,324	67.8	12,598,766,277	6,384,777,115
6.02 Residential Mortgage-Backed Securities	7,446,110	25,259,491	12,253,194	14,412,191	60,668,205	XXX	120,039,190	0.4	69,670,493	0.2	17,028,762	103,010,428
6.03 Commercial Mortgage-Backed Securities	99,591,085	267,003,620	169,636,618	17,567,088		XXX	553,798,411	1.8	661,038,510	2.2	395,131,033	158,667,379
6.04 Other Loan-Backed and Structured Securities	491,108,159	4,515,655,335	3,931,108,766	289,621,789	76,597,181	XXX	9,304,091,230	29.7	7,350,226,498	24.9	121,942,275	9,182,148,955
6.05 Totals	1,934,849,868	13,061,430,237	9,042,601,467	2,106,191,613	2,816,399,038	XXX	28,961,472,224	92.4	28,112,790,824	95.1	13,132,868,347	15,828,603,876
7. Hybrid Securities												
7.01 Issuer Obligations	783,947	13,626,933			249,938,901	XXX	264,349,782	0.8	129,409,000	0.4	219,606,525	44,743,256
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities			17,769,192	19,919,520	15,370,982	XXX	53,059,694	0.2	53,023,462	0.2	40,794,417	12,265,277
7.05 Totals	783,947	13,626,933	17,769,192	19,919,520	265,309,883	XXX	317,409,476	1.0	182,432,462	0.6	260,400,942	57,008,534
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		11,195,705				XXX	11,195,705	0.0	11,373,779	0.0	11,195,705	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		11,195,705				XXX	11,195,705	0.0	11,373,779	0.0	11,195,705	

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 12.09	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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	2,603,288	27,844,828	48,981,917			XXX	79,430,033	0.3	60,184,611	0.2	79,430,033	
10.03 Totals	2,603,288	27,844,828	48,981,917			XXX	79,430,033	0.3	60,184,611	0.2	79,430,033	
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,770,468,613	8,979,717,993	5,239,107,500	1,987,323,827	3,011,852,294	XXX	20,988,470,226	67.0	XXX	XXX	14,436,224,630	6,552,245,595
12.02 Residential Mortgage-Backed Securities	26,935,998	71,069,918	74,544,369	68,276,301	82,839,771	XXX	323,666,357	1.0	XXX	XXX	220,655,929	103,010,428
12.03 Commercial Mortgage-Backed Securities	101,211,020	271,358,450	171,939,483	18,681,976	63,020	XXX	563,253,948	1.8	XXX	XXX	404,586,570	158,667,379
12.04 Other Loan-Backed and Structured Securities	492,888,618	4,521,555,475	3,952,605,763	315,102,100	100,203,162	XXX	9,382,355,118	29.9	XXX	XXX	168,342,531	9,214,012,587
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	2,603,288	27,844,828	48,981,917			XXX	79,430,033	0.3	XXX	XXX	79,430,033	
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	2,394,107,538	13,871,546,664	9,487,179,031	2,389,384,203	3,194,958,246		31,337,175,682	100.0	XXX	XXX	15,309,239,693	16,027,935,989
12.10 Line 12.09 as a % of Col. 7	7.6	44.3	30.3	7.6	10.2		100.0	XXX	XXX	XXX	48.9	51.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,522,287,366	8,689,911,688	6,365,350,646	1,782,039,775	2,705,745,471	XXX	XXX	XXX	21,065,334,947	71.3	14,644,395,602	6,420,939,345
13.02 Residential Mortgage-Backed Securities	51,169,197	136,453,168	63,614,633	46,478,776	22,913,819	XXX	XXX	XXX	320,629,593	1.1	272,027,098	48,602,495
13.03 Commercial Mortgage-Backed Securities	105,007,043	387,487,777	139,060,497	23,140,143	16,185,270	XXX	XXX	XXX	670,880,729	2.3	491,036,607	179,844,122
13.04 Other Loan-Backed and Structured Securities	460,019,641	3,067,774,561	3,332,197,621	436,246,205	140,500,613	XXX	XXX	XXX	7,436,738,642	25.2	314,792,611	7,121,946,031
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		20,941,693	39,242,918			XXX	XXX	XXX	60,184,611	0.2	60,184,611	
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	2,138,483,248	12,302,568,887	9,939,466,316	2,287,904,898	2,885,345,173		XXX	XXX	29,553,768,522	100.0	15,782,436,528	13,771,331,994
13.10 Line 13.09 as a % of Col. 9	7.2	41.6	33.6	7.7	9.8		XXX	XXX	100.0	XXX	53.4	46.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,313,774,207	6,291,936,355	3,056,099,917	1,272,612,326	2,501,801,826	XXX	14,436,224,630	46.1	14,644,395,602	49.6	14,436,224,630	XXX
14.02 Residential Mortgage-Backed Securities	21,772,937	51,623,050	64,652,355	60,412,214	22,195,374	XXX	220,655,929	0.7	272,027,098	0.9	220,655,929	XXX
14.03 Commercial Mortgage-Backed Securities	86,053,084	156,629,130	160,726,448	1,114,888	63,020	XXX	404,586,570	1.3	491,036,607	1.7	404,586,570	XXX
14.04 Other Loan-Backed and Structured Securities	31,146,857	45,627,400	59,476,338	28,986,231	3,105,705	XXX	168,342,531	0.5	314,792,611	1.1	168,342,531	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans	2,603,288	27,844,828	48,981,917			XXX	79,430,033	0.3	60,184,611	0.2	79,430,033	XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	1,455,350,373	6,573,660,761	3,389,936,975	1,363,125,659	2,527,165,924		15,309,239,693	48.9	15,782,436,528	53.4	15,309,239,693	XXX
14.10 Line 14.09 as a % of Col. 7	9.5	42.9	22.1	8.9	16.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.6	21.0	10.8	4.3	8.1		48.9	XXX	XXX	XXX	48.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	456,694,406	2,687,781,638	2,183,007,583	714,711,501	510,050,468	XXX	6,552,245,595	20.9	6,420,939,345	21.7	XXX	6,552,245,595
15.02 Residential Mortgage-Backed Securities	5,163,061	19,446,869	9,892,014	7,864,086	60,644,397	XXX	103,010,428	0.3	48,602,495	0.2	XXX	103,010,428
15.03 Commercial Mortgage-Backed Securities	15,157,936	114,729,321	11,213,035	17,567,088		XXX	158,667,379	0.5	179,844,122	0.6	XXX	158,667,379
15.04 Other Loan-Backed and Structured Securities	461,741,761	4,475,928,075	3,893,129,424	286,115,869	97,097,458	XXX	9,214,012,587	29.4	7,121,946,031	24.1	XXX	9,214,012,587
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	938,757,164	7,297,885,902	6,097,242,056	1,026,258,544	667,792,323		16,027,935,989	51.1	13,771,331,994	46.6	XXX	16,027,935,989
15.10 Line 15.09 as a % of Col. 7	5.9	45.5	38.0	6.4	4.2		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.0	23.3	19.5	3.3	2.1		51.1	XXX	XXX	XXX	XXX	51.1

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	316,098,408	316,098,408			
3. Accrual of discount	578,544	578,544			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,342	2,342			
6. Deduct consideration received on disposals	132,831,127	132,831,127			
7. Deduct amortization of premium	27,901	27,901			
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)	183,820,266	183,820,266			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	183,820,266	183,820,266			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			192,284,926
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	215,221,406		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	99,720,542		314,941,948
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(64,898,261)		
	3.2 Section 2, Column 19	(22,220,607)		(87,118,868)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			119,315,237
6.	Considerations received/(paid) on terminations, Section 2, Column 15			165,530,743
7.	Amortization:			
	7.1 Section 1, Column 19	(123,362,919)		
	7.2 Section 2, Column 21	(102,536,743)		(225,899,662)
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	54,001,388		
	9.2 Section 2, Column 20	(22,774,436)		31,226,952
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			179,219,790
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			179,219,790

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			5,265,917
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(2,651,992)
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	(286,424)		
	3.14 Section 1, Column 18, prior year	828,800	(1,115,224)	(1,115,224)
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	(286,424)		
	3.24 Section 1, Column 19, prior year plus	828,800		
	3.25 SSAP No. 108 Adjustments		(1,115,224)	(1,115,224)
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)			(10,187,421)
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)	(10,187,421)		
	4.23 SSAP No. 108 Adjustments		(10,187,421)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			2,613,925
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			2,613,925

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	179,219,790	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,613,925	
3.	Total (Line 1 plus Line 2)		181,833,715
4.	Part D, Section 1, Column 6	219,657,508	
5.	Part D, Section 1, Column 7	(38,143,022)	
6.	Total (Line 3 minus Line 4 minus Line 5)		319,229

		Fair Value Check	
7.	Part A, Section 1, Column 16	34,428,753	
8.	Part B, Section 1, Column 13	(319,230)	
9.	Total (Line 7 plus Line 8)		34,109,523
10.	Part D, Section 1, Column 9	251,478,118	
11.	Part D, Section 1, Column 10	(217,368,595)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	29,712,946	
14.	Part B, Section 1, Column 20	732,328	
15.	Part D, Section 1, Column 12	30,445,274	
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	638		638	
2. Cost of cash equivalents acquired	189,054,158	188,914,832	139,326	
3. Accrual of discount	414,292	414,292		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	139,489		139,489	
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)	189,329,599	189,329,124	475	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	189,329,599	189,329,124	475	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
0699999 - Totals																

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
PPE22FT45SYA		Jacksonville	FL		05/11/2022	3.900	12,500,000							
PPE62NQV2SYA		Jacksonville	FL		04/06/2021	3.900	12,500,000							
0399999. Mortgages in good standing - Residential mortgages-all other							25,000,000							XXX
1410		RENTON	WA		09/24/2003	4.750	358,643						10,261,584	08/01/2003
1436		LAGUNA BEACH	CA		12/29/2003	4.850	376,484						2,707,789	11/04/2003
1480		TACOMA	WA		10/28/2004	6.250	204,620						6,456,369	09/01/2004
1488		FRESNO	CA		12/28/2004	5.900	1,061,219						2,979,605	11/23/2004
1504		LITTLETON	CO		05/05/2005	5.710	141,498						1,695,326	03/11/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	515,701						1,829,580	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	366,741						2,721,002	04/12/2005
1524		BEND	OR		06/23/2005	4.350	192,806						2,079,332	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	146,071						1,963,636	05/17/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	755,347						2,571,429	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	413,336						1,799,661	08/01/2005
1553		CASPER	WY		11/16/2005	6.125	111,775						1,151,641	08/15/2005
1559		WAYNEVILLE	NC		09/09/2005	5.940	2,366,785						6,898,237	03/15/2004
1567		KENT	WA		12/02/2005	5.750	272,814						2,702,850	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	486,537						9,204,554	10/18/2005
1586		FRESNO	CA		03/13/2006	5.840	651,972						3,393,009	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	322,835						1,493,397	01/26/2006
1616		ARCADIA	CA		05/27/2004	6.500	1,506,064						6,527,629	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	564,610						1,113,981	05/09/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	170,973						5,729,032	08/18/2006
1696		FRESNO	CA		08/15/2007	4.900	1,236,055						4,368,833	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	592,114						2,973,963	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	889,127						4,060,016	08/10/2007
1713		BELFAIR	WA		09/21/2007	6.300	1,116,534						10,513,058	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	1,740,690						4,836,707	09/24/2007
1723		POMONA	CA		10/31/2007	6.540	827,586						4,537,727	09/13/2007
1742		ORLANDO	FL		01/28/2008	6.500	369,744						1,203,988	12/18/2007
1756		LAKE OSWEGO	OR		03/28/2008	6.250	912,602						3,466,791	01/31/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	4.600	819,864						4,716,219	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	640,134						5,819,129	01/18/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	237,317						8,773,661	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	997,391						3,113,437	03/28/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	110,545						3,136,109	06/30/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	4.950	2,547,505						4,270,799	07/28/2008
1821		SAN JOSE	CA		11/10/2008	6.620	1,276,346						20,199,271	09/22/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	595,365						2,326,923	11/26/2008
1872		KAHULUI	HI		05/15/2009	7.850	1,008,485						5,292,207	10/14/2008
1961		PITTSBURG	CA		01/29/2010	7.000	870,282						8,968,495	12/22/2009
1978		RENTON	WA		03/12/2010	6.900	3,345,452						8,148,089	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	3.900	1,139,098						5,505,293	02/26/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	595,779						2,697,365	03/12/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	2,269,830						12,821,678	12/23/2009
2014		TORRANCE	CA		07/26/2010	6.940	234,753						6,948,778	04/14/2010
2021		DRIGGS	ID		06/22/2010	3.800	437,431						1,646,187	05/14/2010
2022		CLOVIS	CA		06/29/2010	4.100	1,841,294						6,739,166	05/06/2010
2025		SOUTH JORDAN	UT		07/01/2010	3.600	1,168,818						3,338,981	05/10/2010
2031		SUNRISE	FL		07/01/2010	6.930	507,270						3,859,557	05/26/2010
2045		DAYTONA BEACH	FL		07/13/2010	4.750	2,754,006						7,177,272	06/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	850,377						3,788,250	03/31/2010

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2069		ALLEN	TX		09/01/2010	6.550	269,964						3,261,833	07/12/2010
2070		GREENVILLE	SC		07/30/2010	4.000	1,957,589						10,892,723	07/01/2010
2072		DULUTH	GA		10/04/2010	6.450	818,544						2,768,805	06/10/2010
2076		East Lansing	MI		11/03/2010	3.400	2,046,456						4,108,619	10/01/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,182,021						6,993,920	09/28/2010
2083		SANTA ROSA	CA		10/06/2010	3.600	1,906,271						2,884,825	07/16/2010
2084		ELK GROVE	CA		10/06/2010	4.500	4,718,290						10,720,759	07/30/2010
2098		STOCKTON	CA		10/19/2010	6.400	592,300						5,913,787	09/02/2010
2118		HOUSTON	TX		11/01/2010	6.100	4,658,249						17,360,406	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,005,763						7,340,318	09/13/2010
2134		SAN JOSE	CA		12/13/2010	6.000	838,257						10,079,047	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,098,643						3,461,949	10/06/2010
2140		DALLAS	TX		12/03/2010	5.950	2,772,469						5,770,072	10/04/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	1,148,192						7,751,709	11/30/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	1,561,479						3,481,143	10/31/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	877,043						1,613,810	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	879,722						8,746,446	12/22/2010
2206		VENTURA	CA		02/17/2011	5.800	384,409						9,285,327	12/10/2010
2213		CLEARWATER	FL		05/25/2011	5.650	209,587						8,084,818	04/22/2011
2221		HAZELHURST	MS		04/06/2011	6.850	1,463,951						3,970,601	10/01/2010
2229		SAN DIEGO	CA		03/10/2011	3.920	1,725,607						2,092,750	01/12/2011
2250		HOUSTON	TX		03/29/2011	5.500	4,033,080						5,408,786	02/08/2011
2274		POWAY	CA		04/18/2011	6.600	1,802,683						10,578,950	11/30/2010
2289		BROOKFIELD	WI		05/13/2011	5.950	700,265						4,703,382	04/06/2011
2310		SOUTHAMPTON	PA		06/17/2011	3.950	1,577,029						4,787,303	04/21/2011
2315		EDMONDS	WA		06/10/2011	5.900	405,617						5,066,695	04/11/2011
2318		SOLON	OH		05/04/2011	3.500	2,223,706						8,149,469	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	2,714,403						6,642,539	04/25/2011
2339		ALGONQUIN	IL		06/02/2011	3.950	1,194,665						4,167,422	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	1,742,611						4,894,104	04/29/2011
2353		CLEBURNE	TX		09/23/2011	6.320	834,102						3,088,750	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	923,587						4,682,260	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	804,402						1,927,018	07/26/2011
2360		AUSTIN	TX		07/11/2011	5.750	361,590						3,606,886	06/16/2011
2366		HILLSBORO	OR		06/30/2011	4.650	3,141,135						22,473,535	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	1,721,862						4,670,812	08/11/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	928,756						2,008,227	06/17/2011
2385		SAN BERNARDINO	CA		08/09/2011	3.950	2,087,745						6,628,655	06/15/2011
2392		FOX LAKE	IL		09/30/2011	5.900	914,763						1,824,741	06/22/2011
2395		MADISON	WI		08/19/2011	5.850	4,188,489						13,058,643	07/15/2011
2404		DENVER	CO		09/20/2011	4.950	843,992						2,217,127	07/25/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	823,561						2,429,927	07/25/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,220,434						4,389,188	06/28/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,283,288						1,506,649	06/28/2011
2430		ENID	OK		09/30/2011	4.877	5,165,721						3,093,687	08/02/2011
2433		AUSTELL	GA		09/30/2011	6.000	2,963,777						8,171,494	07/19/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,106,749						1,401,498	07/18/2011
2444		PEARLAND	TX		12/29/2011	5.650	645,034						6,677,658	07/27/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	1,831,264						6,321,511	07/28/2011
2453		LINTHICUM	MD		09/29/2011	5.750	1,150,632						5,913,406	06/20/2011
2477		LA CROSSE	WI		12/08/2011	5.800	5,465,049						12,715,502	10/12/2011
2482		DAYTON	OH		01/06/2012	5.500	656,988						4,526,011	09/26/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2519		HICKSVILLE	NY		01/05/2012	5.375	959,568						3,417,487	11/26/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,163,886						4,952,897	10/21/2011
3020		CAMPBELL	CA		12/29/2011	5.300	531,652						4,692,933	11/15/2011
3026		TEMPLETON	CA		02/17/2012	5.350	304,588						4,638,985	11/18/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,012,911						3,149,629	11/07/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,486,172						4,087,798	10/24/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,243,582						4,683,378	11/30/2011
3082		COLUMBIA	SC		03/05/2012	4.650	3,159,800						5,246,034	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	5,864,630						15,700,336	03/21/2012
3096	CF	PORT ARTHUR	TX		01/31/2012	5.250	1,512,026						9,592,839	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	896,144						1,269,948	12/09/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,023,671						10,663,900	02/15/2012
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,323,862						5,600,119	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	835,379						4,860,217	01/13/2012
3145		SEATTLE	WA		03/14/2012	5.300	1,432,164						5,208,555	02/14/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,211,425						7,398,526	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,557,379						3,144,666	02/06/2012
3174		KIRKLAND	WA		01/18/2013	3.700	1,125,253						3,033,730	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	796,835						5,505,063	05/02/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	782,479						2,437,466	02/20/2012
3240		SANTA ANA	CA		07/18/2012	3.850	1,147,438						6,364,130	06/11/2012
3245		BURIEN	WA		07/31/2012	5.050	1,451,872						2,277,693	06/11/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,356,925						3,867,158	03/30/2012
3273	CF	CHESAPEAKE	VA		06/28/2012	5.350	3,902,095						14,256,929	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	818,947						1,118,380	03/31/2012
3276	CF	SAN MARCOS	CA		06/04/2012	5.125	1,704,271						5,170,861	04/05/2012
3285		HOUSTON	TX		05/23/2012	4.800	3,280,613						8,984,322	04/04/2012
3297	CF	LAS VEGAS	NV		06/22/2012	5.450	2,173,213						5,364,319	04/30/2012
3307	CF	ARCADIA	CA		07/24/2012	4.850	5,612,931						17,844,065	05/02/2012
3310		VENICE	FL		05/10/2012	4.950	1,442,238						7,879,984	04/20/2012
3325	CF	HOUSTON	TX		08/17/2012	5.000	1,721,942						7,061,280	06/14/2012
3343	CF	RENO	NV		07/25/2012	4.900	1,915,621						10,314,187	05/18/2012
3344	CF	SAN DIEGO	CA		06/29/2012	5.050	1,525,762						8,269,835	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	970,560						4,006,149	09/11/2012
3349		BROOKINGS	OR		07/20/2012	5.000	1,325,681						4,743,407	05/24/2012
3350	CF	MEDFORD	OR		10/10/2012	4.950	1,499,499						8,307,788	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,544,225						3,521,092	05/10/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	1,515,200						5,188,071	06/04/2012
3361	CF	STRONGSVILLE	OH		03/15/2013	4.650	2,236,237						7,042,510	02/05/2013
3373		ARDEN HILLS	MN		10/17/2012	5.000	2,503,881						6,446,016	06/14/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,185,858						9,117,692	07/26/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,157,463						4,872,000	06/21/2012
3384		THORNTON	CO		08/08/2012	5.000	1,198,638						2,358,984	06/15/2012
3385		NILES	IL		08/30/2012	4.950	1,793,989						4,123,283	06/28/2012
3401		DENVILLE	NJ		09/20/2012	4.850	2,723,666						12,480,794	07/11/2012
3402		DRAPER	UT		09/28/2012	5.350	1,881,390						3,778,000	08/17/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	1,778,050						3,449,016	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	544,655						2,470,788	08/06/2012
3436	CF	BLUFFTON	SC		10/03/2012	4.750	1,470,396						5,735,684	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	6,482,867						16,995,642	08/03/2012
3442	CF	WASHINGTON	DC		11/28/2012	4.750	2,596,824						12,005,620	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.910	8,542,548						19,611,646	07/15/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3451		PITTSBURGH	PA		11/16/2012	5.370	1,261,562						2,646,930	09/04/2012
3455		ABINGDON	MD		11/01/2012	4.420	3,128,386						15,798,426	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	2,827,431						13,588,600	09/14/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	6,711,173						12,946,631	09/12/2012
3466		FRESNO	CA		10/17/2012	4.550	1,305,867						4,289,103	08/15/2012
3474		ORLANDO	FL		01/24/2013	4.500	1,139,218						4,389,560	09/05/2012
3480		PHOENIX	AZ		10/24/2012	4.680	578,407						4,071,429	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	4,649,978						16,574,439	09/20/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	892,275						2,679,167	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	3,409,895						11,496,929	08/22/2012
3490	CF	SAN ANGELO	TX		11/15/2012	4.650	2,469,500						5,782,599	10/04/2012
3497		FALLSTON	MD		11/27/2012	4.550	1,961,102						6,096,246	10/29/2012
3503		ODESSA	FL		10/30/2012	4.650	1,768,778						6,380,217	09/28/2012
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,507,118						3,034,854	09/30/2012
3530		ORLANDO	FL		12/06/2012	4.650	1,283,526						8,260,433	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.750	1,599,534						6,464,025	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	1,483,139						4,262,395	10/15/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	1,828,964						7,978,487	10/26/2012
3557	CF	SHERWOOD	OR		12/27/2012	4.650	2,126,195						8,061,107	11/20/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	3,236,565						6,843,048	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	558,122						2,240,968	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	3,680,465						21,520,778	10/22/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,378,529						3,704,921	10/26/2012
3573		BREA	CA		02/07/2013	4.850	563,406						10,240,809	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	2,902,653						18,791,655	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	639,348						989,025	01/15/2013
3580	CF	FRESNO	CA		05/28/2013	5.100	1,376,352						4,644,270	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	643,954						1,998,046	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,050,641						2,364,761	01/23/2013
3584	CF	BELLEVUE	WA		12/14/2012	4.350	1,893,711						3,892,115	11/19/2012
3590		WESTLAKE	OH		02/26/2013	4.750	934,980						10,340,682	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,288,762						2,699,236	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	885,375						3,352,573	01/04/2013
3601		Sacramento	CA		02/28/2013	4.700	597,964						1,795,058	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	592,330						1,358,588	11/14/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	4,880,797						12,779,025	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	428,525						4,390,798	12/06/2012
3631		MURRAY	UT		02/01/2013	4.750	1,748,048						6,417,669	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,091,844						3,805,046	01/04/2013
3651		MODESTO	CA		03/28/2013	4.700	3,483,840						9,054,918	01/21/2013
3655		ORANGE	CA		03/28/2013	4.650	1,431,152						1,838,972	02/08/2013
3660		TUCSON	AZ		03/20/2013	4.520	20,702						1,308,083	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	2,132,789						10,729,025	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	896,892						3,327,937	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	778,866						3,989,286	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	279,412						1,421,568	03/21/2013
3683		FONTANA	CA		02/27/2013	4.950	1,906,162						4,323,652	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	10,352,322						37,144,284	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	3,463,592						10,344,049	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	990,570						4,160,473	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	664,639						4,927,935	02/26/2013
3702		PEORIA	AZ		03/05/2013	4.400	2,258,178						6,631,034	02/07/2013

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		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
3703		INGLEWOOD	CA		06/17/2013	4.500	4,977,191						14,368,088	03/21/2013
3705		DU QUOIN	IL		03/22/2013	4.400	605,817						2,400,648	01/29/2013
3711		LODI	CA		07/10/2013	4.150	132,424						3,946,271	02/20/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	3,380,589						7,257,290	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	908,483						1,880,048	03/22/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	1,230,491						4,107,655	02/27/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	635,054						1,675,792	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	679,525						1,250,028	03/11/2013
3743		ROME	GA		07/12/2013	5.080	3,569,419						19,768,229	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	4,121,409						12,870,527	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,012,694						3,820,447	03/11/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	1,385,394						4,698,832	04/21/2013
3765		PORTLAND	OR		06/06/2013	4.520	633,868						8,442,946	03/28/2013
3769		REDWOOD CITY	CA		06/28/2013	4.520	195,586						2,736,958	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	1,653,207						4,255,838	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	447,354						2,568,999	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,242,246						11,174,195	07/24/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,218,195						6,713,506	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,051,364						1,899,901	04/17/2013
3795	CF	COLORADO SPRINGS	CO		07/09/2013	4.700	1,390,526						3,745,161	04/22/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	910,968						2,035,581	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	4,144,730						6,679,189	04/18/2013
3802	CF	CLEVELAND HEIGHTS	OH		11/01/2013	4.900	1,976,220						2,859,680	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	601,077						1,852,483	06/27/2013
3808	CF	ALBUQUERQUE	NM		05/30/2013	4.400	1,841,177						3,305,957	04/30/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	2,227,838						9,962,288	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,172,920						3,740,251	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	2,621,763						5,934,036	05/30/2013
3825	CF	SEATTLE	WA		06/28/2013	4.400	953,602						9,109,907	05/10/2013
3827		ASHTABULA	OH		08/30/2013	4.500	376,019						1,686,168	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	380,075						2,028,456	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	990,006						2,721,465	05/28/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	2,702,105						5,757,871	06/03/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	568,430						1,620,333	06/03/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	663,664						1,666,418	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,418,411						3,586,064	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	2,448,202						11,523,216	06/12/2013
3867	CF	OLATHE	KS		09/30/2013	4.450	1,769,789						2,986,010	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	987,172						2,303,796	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	987,172						4,041,887	07/25/2013
3874	CF	EL CAJON	CA		09/12/2013	4.500	2,338,444						6,121,467	07/26/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,228,733						4,583,801	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	676,750						1,277,142	07/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	556,921						1,147,564	07/15/2013
3891		SOLON	OH		08/22/2013	4.750	1,108,103						2,514,106	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,273,807						5,509,129	07/09/2013
3897		PENDLETON	OR		09/30/2013	4.720	438,934						1,961,598	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	373,106						1,539,627	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	570,723						2,014,772	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	592,085						3,080,475	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,034,864						3,736,348	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,207,758						3,599,514	07/11/2013

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3906		DEPEW	NY		09/20/2013	4.800	713,368						2,355,200	07/19/2013
3916		HENDERSON	NV		08/02/2013	4.660	2,534,064						8,105,291	06/21/2013
3920		MIAMI	FL		07/31/2013	4.790	2,373,394						5,573,743	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	1,610,117						8,032,906	07/17/2013
3929		FARMINGTON	NM		09/12/2013	4.860	2,369,538						5,703,367	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	600,432						2,168,314	08/24/2013
3944		MERCED	CA		09/30/2013	4.900	349,701						3,292,829	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	1,873,272						8,602,987	10/08/2013
3947		HENDERSON	NV		11/05/2013	5.100	364,636						2,122,005	09/23/2013
3948	CF	MARYLAND HEIGHTS	MO		10/23/2013	4.900	4,982,701						11,513,105	08/08/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,010,857						3,064,396	10/15/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,049,888						2,905,221	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,317,990						4,463,015	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	718,326						2,352,403	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	790,187						1,854,793	09/19/2013
3987		BIRMINGHAM	AL		11/01/2013	4.250	1,671,655						3,317,729	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,001,059						3,038,044	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,118,797						2,062,543	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,463,284						5,167,976	10/14/2013
3997	CF	SIOUX FALLS	SD		11/14/2013	4.950	1,886,795						5,848,388	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	985,478						3,862,007	09/27/2013
3999	CF	LA HABRA	CA		02/19/2014	5.150	2,035,206						4,029,354	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	3,945,204						9,381,419	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	742,548						3,164,336	11/07/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,204,778						2,439,883	10/09/2013
4011	CF	VACAVILLE	CA		11/27/2013	5.100	1,597,556						4,391,297	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	773,268						2,050,219	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	1,894,444						2,916,977	11/08/2013
4018	CF	WESTLAKE VILLAGE	CA		02/03/2014	4.700	4,789,331						8,058,634	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	636,190						1,917,159	10/22/2013
4022	CF	SAN FRANCISCO	CA		12/26/2013	5.100	1,405,382						2,243,656	11/30/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	992,738						1,719,397	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,351,401						5,009,400	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,101,138						4,779,074	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,063,334						24,177,316	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,265,731						5,973,827	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	923,804						3,765,966	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	506,811						1,792,524	10/31/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	849,818						3,466,600	12/05/2013
4043	CF	FRESNO	CA		04/01/2014	4.970	1,019,029						2,752,507	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	1,701,450						4,769,518	10/20/2013
4049	CF	DENVILLE	NJ		12/19/2013	5.050	4,212,697						13,916,169	12/05/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	230,561						4,207,891	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	204,665						2,685,971	11/21/2013
4058	CF	DENVILLE	NJ		12/19/2013	5.050	3,703,266						6,136,867	12/03/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	968,156						2,207,132	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	730,984						1,831,313	01/26/2014
4067		PHOENIX	OR		12/04/2013	4.820	1,211,123						4,454,018	11/15/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,548,317						4,928,517	11/25/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	1,760,916						3,922,750	12/17/2013
4097		MONTCLAIR	CA		02/12/2014	4.970	193,060						1,890,836	01/06/2014
4101		BALTIMORE	MD		12/31/2013	4.140	4,772,366						27,849,350	12/18/2013

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
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4102		SANTA ROSA	CA		01/15/2014	5.250	4,524,635						30,121,267	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	1,671,742						20,774,308	12/12/2013
4115	CF	ROSEBURG	OR		02/28/2014	5.140	970,946						3,065,169	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	522,718						1,830,331	01/10/2014
4118	CF	ANTIOCH	CA		03/03/2014	5.110	3,097,460						14,582,523	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,273,588						4,014,651	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	1,878,111						4,682,339	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	575,964						1,867,561	02/26/2014
4125		KIRKLAND	WA		03/20/2014	5.300	828,811						3,531,900	01/31/2014
4126		CLERMONT	FL		07/17/2014	4.860	1,700,563						4,330,548	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,100,656						2,378,739	09/19/2014
4130	CF	SACRAMENTO	CA		02/26/2014	5.020	1,871,601						3,855,083	12/06/2013
4132	CF	FOLSOM	CA		03/26/2014	5.150	2,748,672						6,714,860	02/14/2014
4134	CF	SAN LUIS OBISPO	CA		05/30/2014	5.050	4,077,647						10,286,834	05/16/2014
4137	CF	NIAGARA FALLS	NY		09/24/2014	4.650	4,877,195						16,389,645	08/21/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	1,524,239						13,199,703	02/12/2014
4140	CF	SAN FRANCISCO	CA		04/15/2014	4.500	2,164,872						4,780,596	03/04/2014
4142	CF	INDIANAPOLIS	IN		04/18/2014	4.890	1,919,215						3,818,659	03/17/2014
4147	CF	RAVENNA	OH		05/19/2014	5.200	1,015,305						3,775,164	03/13/2014
4151		LITTLETON	CO		03/28/2014	4.720	984,712						2,642,826	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	658,649						1,595,281	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	671,691						1,905,648	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	872,539						2,266,497	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	813,048						2,043,076	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	813,048						2,159,150	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	608,133						1,691,351	03/12/2014
4159	CF	GILROY	CA		05/13/2014	4.800	2,649,275						13,042,519	03/28/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	1,372,349						6,590,645	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	6,682,389						15,107,476	03/11/2014
4168		POOLER	GA		07/22/2014	5.000	1,267,538						2,482,239	03/11/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,126,578						18,463,170	02/20/2014
4174	CF	TORRANCE	CA		04/16/2014	4.920	2,447,908						4,564,191	02/18/2014
4176		KERRVILLE	TX		04/28/2014	4.750	931,937						4,416,830	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	419,634						2,446,905	03/28/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	6,308,836						18,954,674	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	971,541						1,568,085	03/20/2014
4183	CF	PONTIAC	MI		05/09/2014	4.820	2,119,946						11,529,412	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,006,115						4,048,424	03/24/2014
4189		BEREA	OH		04/28/2014	5.100	399,602						994,542	03/14/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	793,778						1,872,994	04/16/2014
4199	CF	PORTLAND	OR		05/29/2014	4.400	358,739						6,316,388	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	680,977						5,538,034	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	4,227,331						6,093,389	03/25/2014
4202	CF	MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,170,779						4,764,352	03/31/2014
4203	CF	COPLEY	OH		06/11/2014	4.600	662,851						5,959,848	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,045,883						8,308,173	03/31/2014
4210		ARVADA	CO		06/13/2014	4.600	985,228						2,230,449	03/31/2014
4211	CF	MARTINEZ	CA		04/29/2014	4.740	2,576,042						9,865,889	03/19/2014
4213	CF	WESTBURY	NY		06/30/2014	4.530	4,281,291						7,574,259	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	2,339,440						5,140,538	04/03/2014
4218	CF	PALM DESERT	CA		05/30/2014	4.700	8,843,062						25,428,963	04/28/2014
4221	CF	SACRAMENTO	CA		04/30/2014	4.770	825,214						4,924,483	03/26/2014

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		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
4222	CF	SAN FRANCISCO	CA		06/04/2014	4.700	1,722,563						7,653,338	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	1,869,276						4,369,552	07/18/2014
4226	CF	QUEEN CREEK	AZ		04/15/2014	4.700	1,607,743						4,379,290	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,373,038						2,899,989	05/06/2014
4229	CF	SAN MARCOS	TX		06/20/2014	4.550	779,594						1,540,633	05/07/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,024,193						2,359,288	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	3,533,616						5,462,088	04/10/2014
4237	CF	SAN FRANCISCO	CA		05/15/2014	4.780	2,424,776						6,081,371	04/23/2014
4238	CF	DEER PARK	TX		09/02/2014	4.750	2,840,673						6,444,369	04/25/2014
4246	CF	RAEFORD	NC		06/11/2014	4.680	1,693,726						5,847,823	04/17/2014
4252	CF	CHILLICOTHE	OH		06/19/2014	4.870	1,848,135						3,984,338	04/28/2014
4254	CF	MESA	AZ		06/17/2014	4.720	1,465,020						4,151,557	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	419,653						887,784	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	503,057						3,217,490	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,193,118						2,721,553	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	866,643						3,357,949	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	811,702						2,124,666	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	1,987,824						2,576,867	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	415,521						1,485,243	04/25/2014
4278	CF	DRAPER	UT		07/03/2014	4.730	1,332,218						4,457,472	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	940,927						4,280,750	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,296,205						1,893,272	05/27/2014
4281		RENO	NV		07/03/2014	4.900	4,462,619						12,063,258	01/31/2014
4282		RENO	NV		07/03/2014	4.900	4,037,608						12,399,280	01/31/2014
4284	CF	RENO	NV		07/11/2014	4.931	8,312,642						14,940,032	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	2,540,999						6,268,343	01/31/2014
4288	CF	WILLIAMSVILLE	NY		07/21/2014	4.700	4,909,869						8,127,463	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	1,691,244						4,813,207	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,012,600						3,593,482	07/10/2014
4299	CF	CORAL GABLES	FL		06/12/2014	4.950	1,103,986						2,680,552	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	668,579						1,653,286	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	436,934						1,834,325	05/31/2014
4309	CF	WATSONVILLE	CA		07/14/2014	4.660	1,480,984						7,156,271	05/29/2014
4315		DENVER	CO		08/01/2014	4.850	1,972,278						5,171,337	06/27/2014
4318		CANASTOTA	NY		09/11/2014	4.800	2,559,911						8,396,654	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	2,668,844						8,512,396	08/05/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	688,551						2,007,248	06/10/2014
4329	CF	BURLINGAME	CA		09/12/2014	4.450	4,638,194						11,760,701	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,397,088						3,667,372	07/18/2014
4331	CF	JACKSONVILLE	FL		07/09/2014	4.650	1,379,651						4,803,324	06/03/2014
4337		JACKSON	TN		07/23/2014	4.610	3,525,100						7,292,868	06/10/2014
4340	CF	SARATOGA	CA		07/02/2014	4.600	3,372,742						6,269,272	06/10/2014
4345		ALLEN	TX		07/01/2014	4.950	1,360,269						3,314,086	06/17/2014
4349		VANCOUVER	WA		07/15/2014	4.640	528,789						1,179,160	06/16/2014
4355	CF	FORT WAYNE	IN		08/29/2014	4.860	1,890,478						6,741,244	07/28/2014
4359	CF	BRONX	NY		10/16/2014	4.510	3,551,111						11,328,666	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	802,222						1,999,211	06/26/2014
4368	CF	WAXHAW	NC		11/19/2014	4.500	1,760,022						4,515,125	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	517,173						1,773,809	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,214,232						1,598,618	07/11/2014
4371		NORTH CANTON	OH		08/20/2014	5.120	1,127,773						1,499,929	07/18/2014
4375	CF	MERCER ISLAND	WA		08/13/2014	4.670	1,259,999						2,560,651	06/30/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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4378		PENSACOLA	FL		09/11/2014	5.940	2,746,984						19,634,832	07/08/2014
4380		RENTON	WA		10/30/2014	4.700	844,250						2,961,713	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	572,608						1,611,840	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	1,536,383						4,894,917	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,234,689						4,087,600	07/11/2014
4397	CF	WHITESTONE	NY		10/23/2014	4.750	3,971,969						12,319,446	08/27/2014
4399	CF	VAN NUYS	CA		08/29/2014	4.600	1,736,933						5,821,232	07/24/2014
4403		BRIDGETON	MO		09/08/2014	4.800	1,299,436						5,469,129	07/24/2014
4404	CF	PHOENIX	AZ		12/22/2014	4.450	721,646						4,477,723	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	2,703,827						6,659,462	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,406,226						4,811,891	08/19/2014
4411	CF	THOUSAND OAKS	CA		09/11/2014	5.900	2,611,428						8,726,486	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	530,963						1,064,347	08/15/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	490,507						1,451,953	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	1,955,728						6,130,219	08/13/2014
4427	CF	DALLAS	TX		10/06/2014	4.460	2,002,684						3,088,232	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	498,754						1,502,228	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	498,754						1,728,836	08/18/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,387,165						1,065,614	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,269,289						2,230,569	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	713,974						1,027,541	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	775,763						1,886,938	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,643,422						3,156,363	08/12/2014
4455	CF	SAN FRANCISCO	CA		11/12/2014	4.410	7,182,861						11,279,016	09/09/2014
4456	CF	REDDING	CA		10/21/2014	4.350	3,449,863						12,256,358	09/03/2014
4457	CF	AUBURNDALE	FL		11/14/2014	4.400	1,896,482						6,219,013	09/29/2014
4459	CF	ALBUQUERQUE	NM		10/06/2014	4.500	1,420,047						3,324,173	08/28/2014
4462	CF	CARSON CITY	NV		12/11/2014	4.720	5,794,376						18,019,699	09/04/2014
4466	CF	CHARLOTTE	NC		10/01/2014	4.250	1,966,788						5,014,958	08/22/2014
4468	CF	BATON ROUGE	LA		10/02/2014	4.450	2,237,820						4,483,686	09/03/2014
4469	CF	GILBERT	AZ		09/26/2014	4.630	2,209,753						4,218,289	09/03/2014
4476	CF	LAS VEGAS	NV		09/29/2014	4.360	4,929,093						18,308,913	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	703,722						1,000,000	08/26/2014
4479	CF	RICHMOND	VA		09/18/2014	4.480	1,669,973						3,220,482	08/27/2014
4482	CF	BALTIMORE	MD		11/26/2014	4.500	1,609,770						5,586,355	10/17/2014
4484	CF	MURRIETA	CA		10/01/2014	4.550	1,044,938						2,594,130	09/01/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						12,677,577	09/09/2014
4492	CF	COLORADO SPRINGS	CO		10/14/2014	4.650	1,584,427						4,479,551	09/16/2014
4495	CF	LAS VEGAS	NV		11/25/2014	4.450	1,501,774						6,028,550	09/19/2014
4497	CF	DEER PARK	TX		12/11/2014	4.320	1,560,544						3,775,151	11/19/2014
4498	CF	HOUSTON	TX		12/11/2014	4.350	1,739,778						3,620,625	11/19/2014
4500	CF	RICHMOND	VA		12/19/2014	4.650	1,084,573						3,497,901	11/17/2014
4501	CF	ORLANDO	FL		11/10/2014	4.360	1,315,869						3,738,605	09/19/2014
4502	CF	DINUBA	CA		09/29/2014	4.360	804,870						4,248,707	09/17/2014
4503	CF	PORTLAND	OR		09/30/2014	4.500	1,493,998						4,346,079	08/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,009,287						3,259,458	09/09/2014
4516	CF	SANTA ANA	CA		10/30/2014	4.420	728,107						4,555,641	09/16/2014
4517	CF	EUGENE	OR		11/07/2014	4.680	1,618,721						4,947,295	09/11/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,361,050						4,186,838	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	6,934,957						27,481,215	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	830,158						2,898,542	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,398,866						5,215,159	09/18/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4527		SAN JOSE	CA		10/29/2014	4.700	3,728,534						6,615,089	09/23/2014
4528	CF	NASVILLE	TN		11/05/2014	4.510	1,148,001						2,824,712	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,283,592						2,342,548	10/22/2014
4532	CF	GRETNA	LA		12/01/2014	4.500	2,451,683						5,002,494	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,187,856						3,903,731	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,454,569						3,214,194	11/14/2014
4538	CF	HUNTINGTON BEACH	CA		12/17/2014	4.650	4,258,796						11,234,726	10/24/2014
4539	CF	HILLSBORO	OR		11/25/2014	4.550	5,638,927						11,820,943	10/29/2014
4542	CF	ORLANDO	FL		12/23/2014	4.570	6,290,600						17,565,800	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	3,726,022						7,954,654	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	2,312,344						5,616,741	10/15/2014
4547		ROME	GA		10/23/2014	4.660	706,531						2,327,447	10/08/2014
4551		UNION CITY	CA		12/02/2014	4.550	5,374,842						22,870,586	10/20/2014
4554	CF	CLEVELAND	OH		12/31/2014	4.150	1,433,183						2,977,141	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,394,379						15,114,660	10/24/2014
4564		SEATTLE	WA		12/31/2014	4.650	8,367,207						31,645,235	11/10/2014
4567	CF	WEST CHESTER	OH		12/17/2014	3.750	6,941,870						20,822,261	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	640,059						3,003,973	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	11,936,162						36,760,691	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,200,442						3,370,591	10/21/2014
4572	CF	SAINT PETERS	MO		12/11/2014	4.350	1,542,076						3,665,460	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,265,292						2,954,689	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,067,591						2,527,493	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,129,486						1,863,994	11/04/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,300,167						3,468,625	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	2,629,661						7,652,639	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	956,798						2,588,275	11/12/2014
4588	CF	SEATTLE	WA		12/18/2014	4.350	4,144,881						9,311,789	11/04/2014
4590	CF	NEWPORT BEACH	CA		12/01/2014	4.520	989,929						5,627,037	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	771,038						1,763,249	11/13/2014
4593	CF	VENICE	FL		01/30/2015	4.250	2,291,885						8,078,195	11/13/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	418,375						2,736,113	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	2,789,315						4,488,131	11/26/2014
4598	CF	OGDEN	UT		12/12/2014	4.350	2,767,828						4,542,456	11/03/2014
4600		HOUSTON	TX		01/30/2015	5.500	651,685						4,683,978	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,235,337						5,905,097	11/18/2014
4602	CF	ALHAMBRA	CA		04/01/2015	4.350	2,557,667						3,640,277	12/29/2014
4605	CF	SYLMAR	CA		12/31/2014	4.350	1,581,616						5,476,448	11/24/2014
4609		TRACY	CA		01/26/2015	4.250	3,842,043						6,170,204	11/24/2014
4610	CF	RIVERSIDE	CA		02/13/2015	4.790	1,631,347						5,002,034	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	863,803						1,979,229	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	914,434						3,273,109	11/10/2014
4615	CF	SHAWNEE	KS		02/11/2015	4.660	1,183,513						2,228,193	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,153,663						5,412,091	12/15/2014
4618	CF	FAIRLAWN	OH		01/28/2015	4.550	709,286						2,586,870	12/17/2014
4620		CHICAGO	IL		02/10/2015	4.490	398,476						505,620	12/10/2014
4621	CF	HOUSTON	TX		02/18/2015	4.250	4,251,868						12,302,656	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,207,087						3,248,566	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,192,431						3,459,343	12/08/2014
4624	CF	POOLER	GA		05/01/2015	4.660	1,140,441						2,864,699	12/15/2014
4629	CF	CANTON	OH		02/23/2015	4.340	3,941,691						7,057,196	12/17/2014
4635	CF	HEBRON	KY		02/27/2015	4.320	923,167						2,574,828	01/12/2015

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		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
4636	CF	COLUMBIA	TN		03/17/2015	4.600	935,541						2,366,080	02/12/2015
4649	CF	COSTA MESA	CA		01/20/2015	4.730	1,843,632						3,976,583	12/18/2014
4653	CF	WESLEY CHAPEL	FL		02/27/2015	4.660	1,506,288						3,601,733	12/23/2014
4660	CF	DEER PARK	TX		03/03/2015	4.440	1,196,897						2,273,590	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	608,230						1,179,982	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	712,599						4,060,452	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	3,530,604						9,992,936	01/12/2015
4668	CF	PHOENIX	AZ		02/03/2015	4.300	2,915,027						5,492,406	12/18/2014
4669	CF	SEATTLE	WA		05/07/2015	4.300	6,711,346						10,725,288	04/06/2015
4671	CF	ROCKWALL	TX		04/23/2015	4.250	2,771,817						11,546,202	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,327,749						4,240,895	01/15/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	701,913						3,958,976	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	1,302,000						4,147,601	02/22/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	733,509						7,109,121	01/12/2015
4688	CF	NORTH LAS VEGAS	NV		03/16/2015	4.250	1,389,013						6,722,965	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	812,024						1,973,806	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,104,238						6,465,847	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	5,393,062						14,571,082	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,203,615						1,895,904	01/16/2015
4696		BISHOP	CA		02/27/2015	4.750	4,827,122						29,601,703	01/16/2015
4697	CF	GERMANTOWN	TN		02/13/2015	4.460	1,391,615						3,242,989	01/20/2015
4698	CF	ALBANY	GA		02/27/2015	4.150	944,536						3,013,333	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	701,565						1,813,693	01/28/2015
4701	CF	LAS VEGAS	NV		05/22/2015	4.120	5,252,254						12,648,894	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,067,889						2,821,361	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	1,582,031						4,308,333	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,104,170						3,932,288	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,037,322						2,427,075	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,199,462						9,105,215	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	2,872,248						9,432,919	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,340,733						2,554,464	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,088,819						2,556,321	04/07/2015
4719	CF	OREM	UT		04/01/2015	4.150	2,303,355						7,457,505	02/10/2015
4721	CF	LEWISVILLE	TX		03/17/2015	4.150	3,514,446						5,998,525	02/03/2015
4722	CF	SPOKANE	WA		04/07/2015	4.200	2,502,227						5,747,663	02/19/2015
4723	CF	HOUSTON	TX		05/22/2015	4.350	3,051,938						5,777,138	03/16/2015
4730		REDMOND	WA		04/22/2015	4.350	825,772						2,453,493	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	596,436						1,174,209	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	567,918						1,144,213	02/19/2015
4736	CF	CLIFTON PARK	NY		05/07/2015	4.150	1,323,224						2,084,077	03/12/2015
4739	CF	BALTIMORE	MD		05/19/2015	4.050	8,549,035						34,689,814	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	513,132						765,075	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,316,940						5,166,289	03/16/2015
4747	CF	JACKSONVILLE	FL		03/31/2015	4.300	1,254,274						6,256,542	02/25/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	686,348						2,820,389	03/16/2015
4754	CF	SAN FRANCISCO	CA		06/30/2015	4.050	2,467,959						13,039,811	03/31/2015
4755	CF	AUSTIN	TX		04/30/2015	4.190	4,283,109						7,886,370	03/13/2015
4760		TRACY	CA		05/15/2015	4.110	1,796,874						2,683,022	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.740	1,314,073						3,010,028	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	1,492,498						3,966,134	03/13/2015
4764	CF	BUCKEYE	AZ		04/15/2015	4.302	9,846,082						16,168,936	03/10/2015
4766	CF	CATHEDRAL CITY	CA		04/09/2015	4.160	1,418,014						2,766,481	03/16/2015

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		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
4767		MILL CREEK	WA		05/28/2015	4.370	3,068,952						9,833,311	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	806,919						2,002,282	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	3,054,101						11,690,194	06/03/2015
4774		HOUSTON	TX		07/09/2015	4.400	3,649,665						13,805,838	06/25/2015
4776	CF	DEPEW	NY		12/14/2015	4.300	1,572,799						4,668,762	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	668,963						1,388,421	03/18/2015
4784		ATLANTA	GA		05/19/2015	3.800	136,384						7,738,285	04/23/2015
4788	CF	CHICAGO	IL		05/28/2015	4.400	2,394,140						5,065,520	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	3,117,536						14,208,047	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,204,567						5,098,296	03/25/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	6,156,362						13,030,833	04/24/2015
4798	CF	PERRYSBURG	OH		05/21/2015	4.530	768,935						1,748,888	04/17/2015
4799	CF	SACRAMENTO	CA		06/11/2015	4.320	2,756,601						5,196,987	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	1,803,935						13,281,457	07/15/2015
4803	CF	HOUSTON	TX		05/22/2015	4.450	2,062,718						6,250,591	05/15/2015
4809	CF	ORANGE	CA		05/22/2015	4.550	2,423,654						7,570,305	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	2,852,023						7,026,559	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,222,295						2,448,643	07/31/2015
4825	CF	HOUSTON	TX		05/19/2015	4.190	2,881,134						6,914,131	04/07/2015
4826	CF	SALT LAKE CITY	UT		05/28/2015	4.350	1,659,891						3,925,373	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.500	2,424,132						3,967,249	04/15/2015
4832	CF	PARAMUS	NJ		06/25/2015	4.050	5,522,055						16,508,745	04/14/2015
4834	CF	PORT ST LUCIE	FL		05/20/2015	4.100	1,716,547						3,151,880	04/23/2015
4837	CF	APPLE VALLEY	CA		06/03/2015	4.250	3,055,802						7,491,726	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,177,540						1,059,344	04/22/2015
4840	CF	HOUSTON	TX		05/21/2015	4.250	2,014,920						4,359,208	04/20/2015
4841	CF	VENICE	CA		06/05/2015	4.030	4,599,829						12,190,035	04/22/2015
4842	CF	SANTA MONICA	CA		06/05/2015	4.030	3,354,042						9,015,300	04/22/2015
4843	CF	VENICE	CA		06/05/2015	4.050	2,300,159						6,877,670	04/22/2015
4844	CF	VENICE	CA		06/05/2015	4.030	1,764,628						5,043,964	04/22/2015
4846	CF	SAN DIMAS	CA		05/29/2015	4.100	1,756,467						3,877,237	04/13/2015
4847	CF	VAN NUYS	CA		05/29/2015	4.100	1,756,467						4,575,097	04/14/2015
4850	CF	LOMBARD	IL		06/18/2015	4.050	2,415,649						8,139,320	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,330,106						7,339,931	05/20/2015
4852	CF	MISSOULA	MT		09/30/2015	4.250	12,988,996						36,527,361	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	2,692,699						10,705,036	04/16/2015
4857	CF	SEATTLE	WA		08/19/2015	4.310	7,932,226						14,607,837	06/12/2015
4864	CF	GILBERT	AZ		07/15/2015	4.300	4,200,344						8,318,620	06/01/2015
4867	CF	COLUMBUS	OH		07/14/2015	4.250	1,599,099						7,545,695	05/29/2015
4869	CF	OREM	UT		06/29/2015	4.000	998,578						1,823,158	04/27/2015
4870	CF	SAN DIEGO	CA		03/01/2016	4.150	6,724,202						30,059,333	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	4,895,023						9,787,001	05/05/2015
4872	CF	BRADENTON	FL		07/16/2015	4.430	1,098,546						2,489,600	06/03/2015
4881		POTEAU	OK		06/30/2015	4.270	6,285,514						16,982,433	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	3,658,065						8,356,280	04/29/2015
4888	CF	CORONA	CA		05/20/2015	4.150	1,928,441						4,042,262	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	892,761						2,586,398	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	662,192						3,931,537	05/18/2015
4894	CF	LAS VEGAS	NV		05/21/2015	3.900	851,390						5,810,269	05/18/2015
4900	CF	WEST PALM BEACH	FL		06/10/2015	3.990	1,183,616						2,464,168	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,112,659						2,266,204	05/13/2015
4902		HEBRON	KY		08/28/2015	4.300	2,553,745						6,615,090	07/24/2015

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4906	CF	VENICE	CA		07/09/2015	5.450	4,668,232						14,119,169	05/15/2015
4907		VENICE	CA		06/30/2015	4.100	1,883,324						4,341,951	05/22/2015
4909	CF	SALEM	OR		06/09/2015	4.100	3,133,697						7,133,443	05/13/2015
4910	CF	SANDY	UT		07/02/2015	4.250	690,520						1,457,667	05/14/2015
4911	CF	TRACY	CA		07/08/2015	4.150	1,931,111						5,074,843	05/21/2015
4913	CF	SEATTLE	WA		07/09/2015	4.240	2,419,531						4,141,887	06/05/2015
4916	CF	KENT	WA		07/24/2015	4.290	2,018,877						5,413,689	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	2,648,543						9,969,246	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	2,940,047						5,178,750	06/18/2015
4925	CF	BEAVERTON	OR		07/29/2015	6.125	557,246						4,434,813	05/22/2015
4926	CF	WORTHINGTON	OH		10/01/2015	4.350	2,548,983						6,535,071	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,766,407						8,966,812	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	556,509						3,388,300	06/11/2015
4932	CF	GEORGETOWN	TX		08/12/2015	4.120	911,139						7,849,295	06/22/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,460,682						2,776,735	06/10/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,546,450						2,979,006	06/15/2015
4939	CF	NAMPA	ID		06/29/2015	4.200	2,770,717						5,238,822	05/21/2015
4940	CF	SAN ANTONIO	TX		06/29/2015	4.200	2,228,620						4,307,091	06/09/2015
4943	CF	THOUSAND OAKS	CA		12/02/2015	4.150	1,798,260						4,471,519	09/22/2015
4946	CF	TRACY	CA		09/25/2015	4.330	1,789,576						3,994,116	09/09/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,060,864						2,211,977	06/10/2015
4950	CF	OAK CREEK	WI		09/11/2015	4.410	2,397,035						4,874,014	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	1,819,210						3,157,600	06/03/2015
4965	CF	UNIVERSAL CITY	TX		07/30/2015	4.260	1,707,512						7,466,744	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,106,834						1,681,205	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	164,859						3,172,083	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,016,041						3,314,367	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	492,154						1,043,504	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,475,780						2,759,863	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	4,984,273						21,287,105	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	2,658,833						5,972,593	06/24/2015
4978	CF	AUBURN	WA		06/19/2015	4.380	3,033,219						9,495,811	06/09/2015
4979	CF	HUTTO	TX		07/01/2015	4.230	867,398						2,577,851	05/29/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,390,711						2,267,295	07/09/2015
4995		CANOGA PARK	CA		10/01/2015	5.000	549,635						1,598,125	07/16/2015
4998	CF	WILLOUGHBY	OH		08/13/2015	4.600	958,816						2,613,643	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	583,399						1,398,233	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	614,984						1,360,711	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	552,947						1,139,946	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,324,330						1,865,099	08/06/2015
5004		BEND	OR		07/31/2015	4.150	269,443						2,987,206	06/30/2015
5007	CF	RIALTO	CA		08/26/2015	4.350	3,245,307						10,485,350	07/07/2015
5009	CF	PORTLAND	OR		08/26/2015	4.360	1,355,505						3,707,647	07/20/2015
5010	CF	STAFFORD	TX		12/01/2015	4.250	2,888,362						6,582,043	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	517,611						1,376,380	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	215,814						4,620,084	07/30/2015
5024	CF	BECKLEY	WV		12/08/2015	4.050	5,234,177						14,133,697	10/05/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,028,975						5,039,661	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	3,340,064						7,664,488	08/03/2015
5029	CF	CINCINNATI	OH		08/14/2015	4.460	1,968,847						3,413,788	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,509,647						3,692,826	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	789,345						1,429,214	07/17/2015

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		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
5032		CHINO	CA		10/05/2015	4.500	921,787						2,286,692	07/27/2015
5034	CF	PENNSAUKEN	NJ		08/27/2015	4.320	805,082						2,040,586	07/21/2015
5036	CF	ALHAMBRA	CA		12/01/2015	4.300	2,081,508						5,382,426	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	599,519						1,289,895	08/13/2015
5041	CF	KIRKLAND	WA		09/16/2015	4.540	2,155,413						3,740,993	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,182,868						5,685,676	07/21/2015
5049		COSTA MESA	CA		10/23/2015	4.430	1,645,556						5,143,500	09/10/2015
5050	CF	SAN DIEGO	CA		10/23/2015	4.230	1,695,674						6,306,014	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	769,109						2,758,234	09/15/2015
5052	CF	SAN DIEGO	CA		10/23/2015	4.430	1,671,870						5,279,707	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	3,522,268						4,826,653	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,327,327						1,853,444	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,002,019						4,888,170	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.750	1,819,423						3,013,850	07/30/2015
5060		PASADENA	CA		10/14/2015	4.470	3,085,214						5,213,553	08/03/2015
5062	CF	ALBUQUERQUE	NM		12/31/2015	4.200	1,879,850						3,057,619	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	679,195						2,102,609	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,216,590						6,170,975	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,132,567						3,005,359	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,367,321						2,957,781	08/11/2015
5071		SYRACUSE	NY		10/15/2015	4.770	2,853,495						6,146,329	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	2,432,317						5,805,758	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,080,067						5,654,509	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,214,774						3,842,171	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	2,672,051						4,509,477	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	2,450,692						22,466,414	08/24/2015
5084		VENTURA	CA		09/29/2015	4.850	1,091,482						2,254,212	09/02/2015
5085		RESEDA	CA		09/29/2015	4.950	358,621						979,718	06/08/2015
5086	CF	SOUTHLAKE	TX		09/30/2015	4.380	2,402,653						4,571,862	07/31/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,110,438						2,327,700	08/25/2015
5094	CF	WORTHINGTON	OH		12/09/2015	4.550	2,693,952						6,115,036	10/29/2015
5095	CF	DUBLIN	OH		12/09/2015	4.550	2,550,763						8,656,781	10/28/2015
5097	CF	RIVERSIDE	CA		09/24/2015	4.300	2,601,066						5,063,421	08/21/2015
5099	CF	CHESAPEAKE	VA		10/20/2015	4.900	1,545,185						4,570,608	08/31/2015
5101	CF	LOS ANGELES	CA		10/14/2015	4.340	2,812,503						6,293,077	08/31/2015
5103	CF	GROVETOWN	GA		05/19/2016	4.260	1,386,553						1,999,802	01/29/2016
5105	CF	CLEARLAKE	CA		10/16/2015	4.280	3,060,498						8,537,241	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	780,269						3,706,764	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	780,269						3,671,153	09/04/2015
5109	CF	ST PETERSBURG	FL		12/14/2015	4.470	6,154,087						14,414,484	12/04/2015
5116		SULPHUR	LA		11/30/2015	4.040	607,553						1,773,627	09/23/2015
5118	CF	CHULA VISTA	CA		12/09/2015	4.200	4,125,608						17,305,022	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.290	367,462						3,563,047	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,164,602						2,641,737	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	652,930						1,351,315	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	1,444,038						6,862,424	09/16/2015
5127	CF	WEST JORDAN	UT		10/19/2015	4.300	1,353,371						5,537,445	08/28/2015
5130	CF	LOS ANGELES	CA		11/04/2015	4.150	855,599						4,645,920	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	5,182,397						14,404,818	10/08/2015
5142	CF	KENMORE	WA		10/09/2015	4.100	1,415,276						3,306,526	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	3.250	877,306						1,822,995	01/29/2016
5148		NASHVILLE	TN		11/19/2015	4.400	460,496						1,613,459	10/14/2015

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		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
5149	CF	ANAHEIM	CA		11/10/2015	4.230	1,481,381						6,720,407	10/07/2015
5154	CF	FRESNO	CA		11/30/2015	4.480	3,080,431						8,149,542	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	1,407,257						2,759,801	10/20/2015
5165	CF	MAPLE VALLEY	WA		12/15/2015	4.593	7,002,646						13,366,211	09/25/2015
5169	CF	RIDGEFIELD	WA		11/02/2015	4.310	1,655,556						3,211,396	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	1,290,104						7,758,565	10/19/2015
5175	CF	NAVASOTA	TX		10/19/2015	4.330	1,214,784						3,673,903	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,130,331						2,118,365	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	509,262						1,626,770	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	486,794						2,214,754	10/26/2015
5182	CF	LAS VEGAS	NV		12/15/2015	4.100	2,976,285						13,240,444	11/06/2015
5183	CF	FORT WORTH	TX		12/02/2015	4.420	1,103,463						3,323,514	10/22/2015
5188	CF	ALBANY	OR		12/02/2015	4.130	5,251,743						14,303,418	10/27/2015
5191	CF	TROY	MI		12/28/2015	4.300	2,237,250						4,878,306	12/07/2015
5195	CF	FORT WAYNE	IN		11/19/2015	4.170	1,664,127						4,310,669	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	5,589,727						13,216,832	11/25/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,159,087						8,414,371	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	688,373						1,581,545	10/28/2015
5204	CF	ALBUQUERQUE	NM		12/18/2015	4.400	2,795,992						8,031,176	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,229,741						10,173,818	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	6.150	1,213,072						4,842,493	11/20/2015
5216	CF	COSTA MESA	CA		02/01/2016	4.510	3,974,461						7,396,158	12/09/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	1,820,871						4,115,840	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,116,556						2,820,832	11/10/2015
5225	CF	WEST CHESTER	OH		12/30/2015	4.500	3,359,063						9,303,617	11/25/2015
5229		SANDY	UT		01/08/2016	4.220	5,240,246						8,785,027	11/23/2015
5230	CF	BURBANK	CA		12/29/2015	4.100	3,931,483						9,396,908	11/23/2015
5231	CF	FEDERAL WAY	WA		04/04/2016	4.100	5,499,591						13,250,019	02/25/2016
5233	CF	HOUSTON	TX		02/22/2016	4.260	1,401,793						2,615,082	01/10/2016
5235		COLUMBUS	OH		12/29/2015	4.720	3,365,844						5,670,084	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	934,738						2,021,161	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	3,374,628						11,121,928	11/20/2015
5239		FARMINGTON	NM		12/29/2015	4.250	1,362,830						3,676,219	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	648,234						1,418,743	11/11/2015
5246		WOOSTER	OH		12/17/2015	4.290	530,934						1,161,982	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	642,060						1,404,534	12/11/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	836,953						1,127,664	01/13/2016
5254	CF	CHICAGO	IL		01/26/2016	4.670	3,368,854						8,222,440	12/31/2015
5255	CF	LIBERTY	MO		12/15/2015	4.120	1,496,161						3,644,660	11/19/2015
5257	CF	ONTARIO	CA		12/28/2015	4.410	3,537,343						10,902,804	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	896,790						2,519,005	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	2,964,563						6,198,339	01/11/2016
5268	CF	ROMEOVILLE	IL		06/06/2016	4.480	2,136,312						7,045,034	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	1,705,494						4,527,488	01/06/2016
5273		SWANSEA	MA		02/24/2016	4.230	1,653,181						4,287,937	12/31/2015
5278	CF	JACKSONVILLE	FL		02/02/2016	4.490	1,129,478						2,708,027	01/04/2016
5285		CONROE	TX		02/29/2016	4.410	1,053,409						2,055,156	01/08/2016
5286	CF	CARSON CITY	NV		02/01/2016	4.560	1,399,924						5,299,829	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	2,114,872						5,570,784	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	6,625,184						13,692,357	02/10/2016
5294	CF	DEERFIELD BEACH	FL		02/01/2016	4.210	1,865,424						3,221,051	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	3,910,479						6,500,171	12/29/2015

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5297		TUCSON	AZ		01/29/2016	3.960	1,326,206						2,890,476	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	6,086,362						10,381,265	01/14/2016
5304	CF	KISSIMMEE	FL		08/01/2016	4.550	5,432,378						14,281,820	02/14/2016
5307	CF	SALT LAKE CITY	UT		03/22/2016	4.100	3,045,149						6,120,458	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	1,753,696						4,909,760	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	3,728,026						11,168,398	01/12/2016
5311	CF	UNION GAP	WA		03/21/2016	4.300	3,800,612						19,215,324	02/01/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	703,881						1,092,191	01/27/2016
5317	CF	SALT LAKE CITY	UT		02/11/2016	4.350	908,964						1,971,265	01/19/2016
5323	CF	OKLAHOMA CITY	OK		03/23/2016	4.400	764,914						1,727,077	02/18/2016
5327	CF	STERLING	VA		03/15/2016	4.300	3,348,077						8,811,134	02/10/2016
5331	CF	ATLANTA	GA		04/22/2016	3.870	6,576,052						17,075,561	03/02/2016
5333	CF	MESA	AZ		11/04/2016	4.070	1,555,514						3,953,925	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	370,825						1,747,424	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,293,739						4,590,782	04/22/2016
5340		MIDVALE	UT		04/06/2016	4.750	2,952,373						16,236,187	02/23/2016
5345	CF	MIAMI	FL		03/31/2016	4.000	2,325,510						7,214,139	02/24/2016
5348	CF	MIAMI	FL		03/31/2016	4.000	1,868,713						7,538,391	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	5,001,738						28,954,291	03/10/2016
5351	CF	PLANO	TX		04/08/2016	4.150	1,551,455						2,560,641	02/22/2016
5354	CF	LOS ANGELES	CA		03/31/2016	4.150	3,745,213						8,260,157	03/07/2016
5355	CF	EUGENE	OR		04/12/2016	4.150	2,876,377						8,878,219	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,268,944						6,532,350	03/07/2016
5358	CF	CHARLOTTE	NC		04/13/2016	4.150	1,489,397						4,179,462	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	1,684,938						6,467,964	03/10/2016
5361	CF	LA PORTE	TX		04/20/2016	4.300	1,177,707						1,873,495	02/29/2016
5364	CF	VANCOUVER	WA		05/10/2016	4.100	4,044,496						11,131,550	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	1,607,876						4,904,903	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	2,854,302						7,733,526	02/19/2016
5370	CF	RICHLAND	WA		04/12/2016	4.150	2,565,073						6,361,154	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	590,765						4,363,545	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.500	1,206,753						2,807,228	02/26/2016
5374		KEENE	NH		09/30/2016	4.000	1,276,528						2,999,887	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	795,214						1,736,409	08/04/2016
5382	CF	PHOENIX	AZ		03/11/2016	4.170	1,809,137						5,639,996	03/03/2016
5386	CF	PETALUMA	CA		04/05/2016	4.200	1,404,051						3,507,288	02/29/2016
5387	CF	KIRKLAND	WA		05/03/2016	4.000	2,083,365						6,231,908	03/07/2016
5391	CF	MURRIETA	CA		05/05/2016	4.250	1,410,345						4,158,251	03/07/2016
5392	CF	CORNING	CA		05/05/2016	4.050	2,476,540						6,067,219	03/08/2016
5396	CF	ESCONDIDO	CA		05/18/2016	4.750	925,211						2,030,670	03/22/2016
5397	CF	LA MESA	CA		05/18/2016	4.750	925,211						1,268,720	03/21/2016
5402	CF	DUBLIN	OH		04/18/2016	4.350	4,052,393						7,205,036	03/08/2016
5403	CF	VIRGINIA BEACH	VA		05/24/2016	4.450	1,636,190						4,498,548	03/05/2016
5405	CF	ELK GROVE	CA		05/02/2016	3.980	2,608,956						19,782,996	03/20/2016
5406	CF	GREELEY	CO		05/04/2016	4.150	1,195,721						3,210,794	03/17/2016
5410	CF	SAN JACINTO	CA		07/08/2016	3.980	1,038,328						4,531,213	05/23/2016
5411	CF	BILLINGS	MT		04/25/2016	4.030	1,711,708						4,207,085	03/18/2016
5415	CF	LOGAN	UT		04/25/2016	4.120	992,239						2,190,044	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.650	1,218,004						2,339,132	03/22/2016
5420	CF	GEORGETOWN	TX		06/20/2016	4.120	1,033,666						3,692,506	04/04/2016
5421	CF	IRVING	TX		05/02/2016	4.190	2,889,098						6,439,606	03/23/2016
5423	CF	SACRAMENTO	CA		04/29/2016	4.050	3,083,293						6,324,376	03/22/2016

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5425	CF	LOS ANGELES	CA		07/28/2016	4.100	3,860,633						8,965,990	05/05/2016
5427	CF	ROCK HILL	SC		05/20/2016	4.460	1,992,400						4,497,931	04/01/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	295,461						599,921	04/04/2016
5438	CF	DARIEN	IL		07/15/2016	4.080	1,454,605						2,990,050	04/29/2016
5441	CF	LONG BEACH	CA		03/31/2016	4.210	1,858,738						4,543,585	03/15/2016
5450	CF	MISSOURI CITY	TX		06/24/2016	4.150	1,498,350						2,984,713	04/07/2016
5455	CF	BOSSIER CITY	LA		06/10/2016	4.350	1,434,389						2,084,815	03/31/2016
5456	CF	BOSSIER CITY	LA		06/06/2016	4.350	1,977,131						3,838,729	03/31/2016
5457	CF	THOUSAND OAKS	CA		08/02/2016	4.280	2,679,360						6,125,221	04/25/2016
5458	CF	LOWELL	MA		05/26/2016	4.410	1,378,311						2,894,330	04/15/2016
5459	CF	HUDSON	NH		05/26/2016	4.410	562,972						1,165,030	04/18/2016
5464	CF	SACRAMENTO	CA		07/29/2016	4.150	3,469,769						8,972,301	05/03/2016
5472	CF	EL PASO	TX		05/16/2016	4.440	1,002,472						2,493,007	04/18/2016
5477	CF	SAINT ALBANS	WV		05/11/2016	4.430	2,631,553						4,271,463	04/07/2016
5478	CF	HOUSTON	TX		06/30/2016	4.210	3,220,217						7,777,085	04/29/2016
5482	CF	SANTA ANA	CA		06/24/2016	4.350	1,229,146						5,894,861	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,044,706						2,325,947	04/22/2016
5484	CF	SACRAMENTO	CA		04/29/2016	4.350	2,493,781						7,600,542	04/12/2016
5486	CF	PALMDALE	CA		06/20/2016	3.720	3,627,661						6,703,265	05/12/2016
5487	CF	RENO	NV		07/01/2016	4.040	4,075,997						9,024,693	05/01/2016
5493		PHOENIX	AZ		06/30/2016	4.500	7,243,991						23,634,755	04/26/2016
5495	CF	GRANADA HILLS	CA		06/27/2016	4.430	1,382,095						3,487,135	05/31/2016
5496	CF	ANAHEIM	CA		06/08/2016	4.260	1,340,529						4,991,421	04/27/2016
5497	CF	LOS ANGELES	CA		07/28/2016	4.140	2,195,333						4,443,870	05/02/2016
5498	CF	SUWANEE	GA		06/06/2016	4.150	3,396,774						8,788,471	04/28/2016
5499	CF	NEWPORT BEACH	CA		07/26/2016	4.650	1,419,218						1,966,405	06/14/2016
5500	CF	SANDY	UT		06/29/2016	4.080	5,651,453						13,414,635	05/19/2016
5502	CF	BAKERSFIELD	CA		09/12/2016	3.990	3,012,781						8,912,960	07/20/2016
5504	CF	RIVERSIDE	CA		07/22/2016	4.050	910,076						1,919,781	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.670	2,162,671						5,460,350	05/13/2016
5510		GREENSBORO	NC		07/06/2016	3.710	2,217,036						13,508,050	05/04/2016
5514	CF	MONROE	WI		06/13/2016	4.230	1,295,894						3,454,421	05/10/2016
5516	CF	ROCKLIN	CA		06/15/2016	4.190	1,333,069						3,777,624	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,063,980						1,697,921	05/10/2016
5518	CF	PHOENIX	AZ		05/31/2016	4.050	1,726,867						4,024,352	05/11/2016
5519	CF	PLACENTIA	CA		06/06/2016	4.240	1,844,024						3,813,201	04/29/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	5,626,838						13,092,237	06/17/2016
5525		CRESTVIEW	FL		07/27/2016	4.080	2,484,931						11,045,335	06/14/2016
5526	CF	LAKE CHARLES	LA		07/11/2016	4.090	1,766,481						2,502,005	05/26/2016
5532	CF	LEXINGTON	NC		07/29/2016	4.100	1,149,746						2,344,679	06/18/2016
5533	CF	SEATTLE	WA		06/30/2016	4.190	1,535,117						4,936,719	05/20/2016
5536	CF	SAN FRANCISCO	CA		07/08/2016	4.150	1,586,293						3,919,550	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	5,854,571						11,471,484	05/26/2016
5538	CF	POOLER	GA		06/30/2016	4.250	1,334,867						3,912,697	05/31/2016
5540	CF	HOUSTON	TX		07/07/2016	4.000	4,977,471						10,534,529	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	1,830,566						3,960,152	06/15/2016
5545	CF	FREMONT	CA		07/11/2016	4.030	1,039,533						2,834,720	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	9,066,272						13,121,118	06/17/2016
5548	CF	SHERWOOD	OR		08/01/2016	4.100	3,640,864						6,707,656	06/16/2016
5551		AMBOY	IL		09/02/2016	4.090	2,787,170						11,125,827	07/21/2016
5555	CF	TUCSON	AZ		07/14/2016	4.080	915,151						2,403,005	06/17/2016
5556	CF	THE WOODLANDS	TX		08/02/2016	4.300	3,769,508						5,459,299	06/21/2016

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
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5559	CF	HOUSTON	TX		08/01/2016	4.250	1,846,312						2,504,948	06/21/2016
5560	CF	LAS VEGAS	NV		06/02/2017	4.290	3,601,852						9,966,763	05/18/2017
5561	CF	STOCKTON	CA		09/15/2016	3.900	2,081,779						5,356,758	08/11/2016
5564		BEATRICE	NE		07/29/2016	4.570	562,022						1,661,997	06/15/2016
5567	CF	TACOMA	WA		08/01/2016	4.170	1,860,334						4,642,184	06/08/2016
5568	CF	BROOK PARK	OH		07/01/2016	4.000	627,696						3,108,160	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	7,381,928						13,220,102	08/16/2016
5573	CF	BISMARCK	ND		08/01/2016	4.020	3,496,330						4,882,134	07/22/2016
5574	CF	ELGIN	IL		10/24/2017	4.320	3,067,039						5,976,272	09/12/2017
5575	CF	STAFFORD	TX		10/24/2017	4.320	6,974,693						11,383,453	09/07/2017
5576	CF	HOUSTON	TX		10/24/2017	4.320	7,396,314						16,017,147	09/12/2017
5577	CF	LOVELAND	CO		08/11/2016	4.150	5,283,230						10,143,491	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	1,788,067						6,474,890	07/07/2016
5584	CF	ANCHORAGE	AK		12/01/2016	4.190	8,414,308						26,372,506	08/09/2016
5586	CF	ATHENS	GA		09/09/2016	4.020	1,665,498						3,876,434	07/20/2016
5588	CF	WOODINVILLE	WA		08/05/2016	4.060	1,700,792						9,919,582	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	1,492,739						4,644,700	07/08/2016
5592	CF	RALEIGH	NC		08/01/2016	3.940	2,565,477						5,008,668	06/27/2016
5593	CF	MARBLE FALLS	TX		07/08/2016	4.100	4,931,081						12,837,449	06/03/2016
5595	CF	BREMERTON	WA		08/17/2016	4.010	2,535,413						6,129,647	07/20/2016
5596	CF	SIOUX FALLS	SD		08/31/2016	3.850	2,288,295						4,668,013	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	3,091,537						11,638,222	09/02/2016
5598	CF	IRVING	TX		09/30/2016	3.950	5,896,794						13,776,566	08/22/2016
5600	CF	CAMPBELL	CA		08/26/2016	4.100	1,000,974						3,398,515	07/21/2016
5604	CF	DUBLIN	CA		09/16/2016	3.900	2,343,209						7,145,545	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	3,782,524						9,274,344	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	4,117,810						11,268,788	08/29/2016
5609		MOUNT VERNON	OH		10/07/2016	4.300	6,094,711						18,909,057	08/31/2016
5610		ROME	GA		08/15/2016	4.080	383,631						1,134,646	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	1,878,210						7,710,187	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	5,121,612						7,526,554	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	3,854,530						11,915,386	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	1,941,225						7,857,344	08/01/2016
5624	CF	SAN FRANCISCO	CA		09/13/2016	3.850	4,007,930						14,521,774	08/19/2016
5626	CF	SAN ANTONIO	TX		09/01/2016	3.900	2,131,741						5,548,171	07/29/2016
5627	CF	SAN ANTONIO	TX		10/25/2017	4.390	2,450,000						10,788,497	08/31/2017
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,681,218						1,863,540	08/26/2016
5636	CF	VICTORIA	TX		10/04/2016	3.530	1,361,479						5,176,889	08/05/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	2,024,074						7,242,634	08/11/2016
5645	CF	PHOENIX	AZ		09/30/2016	3.840	1,904,912						5,495,688	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	26,749,238						61,607,911	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,183,516						2,942,878	09/14/2016
5652		BROOKLYN	NY		10/21/2016	3.850	7,112,820						14,351,360	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	5.450	5,341,586						6,484,668	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	747,118						1,778,234	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	846,735						2,090,552	09/27/2016
5670	CF	BOZEMAN	MT		10/28/2016	3.950	1,935,424						5,792,358	10/03/2016
5672	CF	MANSFIELD	TX		01/11/2017	3.750	1,601,023						3,371,822	09/13/2016
5676	CF	ALBANY	OR		11/01/2016	3.710	4,750,867						10,846,557	09/12/2016
5680		MESA	AZ		12/01/2016	4.000	1,666,369						3,262,500	08/31/2016
5681	CF	HOUSTON	TX		11/07/2016	3.690	2,334,756						4,088,713	09/29/2016
5682	CF	ATLANTA	GA		09/30/2016	4.000	1,339,308						3,230,801	08/31/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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5683	CF	NOVI	MI		11/01/2016	3.700	1,834,860						4,596,890	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	4,782,753						8,333,600	08/29/2016
5686	CF	LINCOLN	NE		10/19/2016	4.000	852,593						1,916,000	09/22/2016
5687	CF	HYATTSVILLE	MD		02/16/2017	4.000	2,505,686						3,454,058	11/07/2016
5688	CF	BOWIE	MD		02/16/2017	4.000	2,873,270						5,354,194	10/07/2016
5691	CF	LAS VEGAS	NV		10/25/2016	3.800	2,173,290						4,039,190	09/15/2016
5692	CF	BOWLING GREEN	KY		09/30/2016	3.820	2,325,033						7,330,617	08/23/2016
5694	CF	SAN JOSE	CA		11/01/2016	3.720	1,782,468						13,595,559	09/15/2016
5695		CINCINNATI	OH		11/07/2016	3.950	1,083,838						2,193,467	09/19/2016
5696	CF	FOLSOM	CA		10/07/2016	3.750	2,087,389						4,315,737	09/12/2016
5699	CF	DOWNEY	CA		12/07/2016	4.100	4,412,087						8,243,857	10/06/2016
5701	CF	BURLINGAME	CA		11/15/2016	3.610	7,446,868						24,558,052	10/04/2016
5702		BEDFORD	TX		09/29/2016	3.990	887,137						2,607,424	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	1,752,863						2,959,989	10/04/2016
5704	CF	SANTA CLARITA	CA		11/16/2016	3.780	1,549,096						3,123,757	09/20/2016
5709	CF	COLORADO SPRINGS	CO		11/07/2016	3.800	1,901,628						4,426,439	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,384,854						3,162,616	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	5,967,238						13,802,115	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,451,296						4,058,522	10/18/2016
5717	CF	FAYETTEVILLE	NC		12/01/2016	3.530	3,269,211						10,361,552	09/30/2016
5719	CF	SPENCERPORT	NY		11/01/2016	3.840	2,981,588						5,055,975	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	2,762,706						6,787,959	09/22/2016
5725	CF	RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,345,105						8,188,439	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	2,512,439						4,711,692	09/14/2016
5729	CF	PORTLAND	OR		12/01/2016	3.900	8,459,876						17,604,849	09/19/2016
5736		PALOS HEIGHTS	IL		11/04/2016	3.980	1,626,909						4,042,675	09/29/2016
5738	CF	BONNEY LAKE	WA		11/16/2016	4.000	3,172,456						9,599,900	09/30/2016
5740	CF	LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						6,863,083	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	1,949,985						5,969,631	11/07/2016
5743	CF	PORTLAND	OR		11/28/2016	3.850	2,246,663						5,567,669	10/21/2016
5745	CF	RENO	NV		11/10/2016	3.820	1,267,126						4,147,868	10/10/2016
5750	CF	ANCHORAGE	AK		11/16/2016	3.850	2,467,558						4,540,508	10/04/2016
5755	CF	CLEMSON	SC		11/10/2016	4.065	3,902,333						7,179,025	10/06/2016
5767	CF	DES PERES	MO		11/30/2016	3.940	4,681,611						11,767,697	11/03/2016
5769	CF	DRAPER	UT		11/04/2016	4.470	2,542,624						8,820,407	10/11/2016
5777	CF	VIRGINIA BEACH	VA		11/14/2016	3.870	1,921,595						4,479,406	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	5.250	10,629,303						10,386,895	10/21/2016
5783	CF	KNOXVILLE	TN		12/06/2016	3.880	2,519,552						5,897,000	11/04/2016
5785		TROY	AL		12/05/2016	3.580	2,555,796						8,080,832	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	813,373						1,968,614	10/28/2016
5788	CF	WARRENSBURG	MO		12/05/2016	3.580	1,586,180						6,169,861	10/28/2016
5789	CF	MARION	NC		01/04/2017	3.580	2,789,803						5,949,258	10/27/2016
5790		FORT WASHINGTON	MD		02/02/2017	3.580	862,875						3,212,353	10/27/2016
5798		BERKELEY	CA		01/03/2017	4.330	850,278						9,139,626	11/28/2016
5799	CF	AMERICAN FORK	UT		11/30/2016	3.780	6,033,809						13,926,666	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,156,865						5,287,200	11/17/2016
5801	CF	CARMEL	IN		12/21/2016	3.780	1,340,235						6,115,239	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,297,643						1,845,891	10/28/2016
5806	CF	YPSILANTI	MI		12/23/2016	3.970	812,884						4,188,112	10/31/2016
5809		BOISE	ID		11/18/2016	3.870	1,679,338						4,629,228	10/27/2016
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	2,596,756						4,487,683	10/22/2016
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,648,237						2,997,631	10/19/2016

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5816		S SALT LAKE	UT		12/05/2016	3.970	2,483,811						4,092,973	11/11/2016
5820	CF	OKLAHOMA CITY	OK		05/09/2017	4.480	2,391,403						6,169,131	03/16/2017
5821		ONTARIO	CA		12/22/2016	4.090	1,418,120						3,817,152	10/25/2016
5825	CF	BOZEMAN	MT		12/23/2016	4.210	1,918,884						3,829,833	12/12/2016
5826	CF	BOZEMAN	MT		07/03/2017	4.470	8,916,120						15,747,153	12/16/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	900,947						5,044,456	11/14/2016
5829	CF	AURORA	CO		12/28/2016	3.810	4,173,197						7,116,551	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	5,510,941						8,363,492	11/11/2016
5832	CF	SAN ANTONIO	TX		11/14/2016	4.170	919,030						2,016,505	10/31/2016
5833	CF	DANA POINT	CA		01/23/2017	4.270	2,299,410						4,126,139	11/17/2016
5834	CF	SAN DIEGO	CA		12/12/2016	3.890	1,050,272						8,664,345	11/09/2016
5835	CF	TWINSBURG	OH		03/01/2017	4.150	1,622,563						5,048,413	12/07/2016
5838	CF	RICHMOND	IN		12/28/2016	4.030	2,070,158						3,423,988	11/29/2016
5841	CF	COSTA MESA	CA		01/05/2017	3.960	944,195						1,999,106	11/21/2016
5844		PEORIA	IL		01/03/2017	4.350	1,781,315						3,498,400	11/22/2016
5849	CF	HILLSBORO	OR		01/12/2017	4.050	1,610,848						2,872,466	12/05/2016
5850	CF	POCATELLO	ID		01/12/2017	4.200	1,020,510						3,574,645	12/12/2016
5854		RICHMOND	VA		01/03/2017	4.060	824,408						1,255,100	12/02/2016
5860	CF	NEWARK	DE		02/10/2017	4.570	2,827,232						5,780,848	01/09/2017
5861		BROOKLYN	NY		12/28/2017	5.200	6,026,087						22,321,985	11/17/2017
5863		SUGAR LAND	TX		03/01/2017	4.640	1,599,838						4,891,714	12/20/2016
5866	CF	HENDERSON	NV		12/19/2016	4.470	1,442,342						3,001,174	11/23/2016
5868	CF	ANN ARBOR	MI		02/03/2017	4.570	1,949,076						3,957,030	12/21/2016
5869		EVERETT	WA		01/19/2017	4.580	1,992,303						3,627,676	12/23/2016
5871		MOUNT AIRY	NC		02/01/2017	4.690	1,348,618						8,063,376	12/19/2016
5873		ALBUQUERQUE	NM		01/17/2017	4.780	639,204						1,604,143	12/14/2016
5874		DAYTONA BEACH	FL		02/03/2017	4.910	1,896,395						2,930,404	01/13/2017
5877	CF	LAS VEGAS	NV		02/10/2017	4.550	4,134,318						22,313,455	01/14/2017
5881		TUSTIN	CA		02/28/2017	4.830	4,359,843						9,582,476	01/09/2017
5883		MINEOLA	NY		02/17/2017	4.590	2,485,158						4,782,751	12/28/2016
5885	CF	LAS VEGAS	NV		03/02/2017	4.640	1,999,798						8,279,092	01/30/2017
5886	CF	WOLFFORTH	TX		02/03/2017	4.840	2,800,092						8,880,668	01/12/2017
5891		COTTAGE GROVE	OR		03/31/2017	3.900	2,658,253						8,327,828	02/22/2017
5893	CF	AMHERST	NY		10/02/2017	5.200	2,909,661						5,647,519	04/27/2017
5895	CF	WINCHESTER	VA		05/15/2017	4.660	6,505,664						11,228,293	04/01/2017
5899	CF	SIGNAL HILL	CA		04/03/2017	4.630	2,080,875						10,590,043	03/07/2017
5900	CF	STATESBORO	GA		02/09/2017	4.580	3,752,120						9,191,448	01/25/2017
5904	CF	PONTIAC	MI		03/07/2017	4.530	1,238,632						5,526,847	02/14/2017
5905	CF	CHARLOTTE	NC		03/01/2017	4.530	5,322,069						19,491,480	02/10/2017
5906		GROVE CITY	OH		03/15/2017	4.880	1,105,458						6,297,946	02/01/2017
5915	CF	VENICE	CA		03/20/2017	4.530	860,724						21,287,094	02/15/2017
5916	CF	VENICE	CA		03/20/2017	4.530	2,280,919						10,188,068	02/11/2017
5917	CF	SANTA MONICA	CA		03/21/2017	4.530	1,850,557						9,380,702	02/11/2017
5918	CF	SANTA MONICA	CA		03/20/2017	4.530	1,549,304						3,344,747	02/11/2017
5920		PALMDALE	CA		04/25/2017	4.730	2,908,763						7,169,260	03/28/2017
5921		FEDERAL WAY	WA		03/28/2017	4.260	7,418,706						40,769,666	02/09/2017
5922		OCEANSIDE	CA		06/01/2017	4.470	1,274,566						8,380,220	04/03/2017
5924		CLOVIS	CA		06/23/2017	4.400	667,520						1,469,791	05/22/2017
5927		MANKATO	MN		04/03/2017	4.640	1,249,401						2,204,318	02/14/2017
5928	CF	ROSEVILLE	MI		03/21/2017	4.590	2,808,314						6,171,638	02/15/2017
5930	CF	PORTLAND	OR		03/14/2017	4.520	1,554,318						3,615,065	02/10/2017
5932		LOCUST GROVE	GA		05/26/2017	5.400	686,472						1,754,457	04/05/2017

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		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
5933	CF	GREENVILLE	SC		02/23/2017	4.570	1,490,475						3,582,659	02/10/2017
5937		ANCHORAGE	AK		04/26/2017	4.490	718,464						2,140,200	03/22/2017
5940		PORTLAND	OR		03/31/2017	4.750	1,382,896						2,614,418	02/17/2017
5943	CF	CARLSBAD	CA		05/08/2017	4.720	5,090,083						14,510,345	04/13/2017
5944	CF	CARLSBAD	CA		05/08/2017	4.720	8,071,641						18,866,667	03/30/2017
5945		SAN DIEGO	CA		04/04/2017	4.690	6,432,434						21,739,111	02/28/2017
5946	CF	CHARLOTTE	NC		04/24/2017	4.970	1,322,487						2,414,337	04/08/2017
5947	CF	TROY	MI		04/04/2017	4.500	1,731,617						4,075,470	03/02/2017
5950	CF	TEMPE	AZ		03/28/2017	4.690	2,527,499						3,799,037	02/28/2017
5951	CF	NEW BEDFORD	MA		03/08/2017	4.620	2,300,000						7,865,583	02/22/2017
5953	CF	NEWTON	NC		05/04/2017	4.390	1,606,155						4,550,102	03/27/2017
5954	CF	WINSTON SALEM	NC		03/02/2017	4.400	2,729,580						9,066,643	02/22/2017
5957	CF	SANTA ANA	CA		04/07/2017	4.440	1,897,058						4,489,821	02/23/2017
5960	CF	HAPEVILLE	GA		05/17/2017	4.550	1,293,266						4,023,187	03/29/2017
5966	CF	SAN JOSE	CA		04/26/2017	4.550	4,014,653						7,759,588	03/07/2017
5967	CF	PUEBLO	CO		04/10/2017	4.900	6,904,008						9,348,550	02/28/2017
5969	CF	FOREST	VA		06/05/2017	4.680	1,280,561						4,286,265	04/20/2017
5970	CF	YAKIMA	WA		04/27/2017	4.060	7,269,777						13,518,793	03/27/2017
5971	CF	DENVER	CO		04/11/2017	4.790	889,877						2,022,829	03/21/2017
5973	CF	LUFKIN	TX		03/16/2017	4.480	1,547,821						3,722,397	03/08/2017
5975	CF	ROANOKE	TX		04/26/2017	4.710	788,008						1,898,031	02/24/2017
5978	CF	LAKEWOOD	CA		05/08/2017	4.720	7,872,870						34,220,690	04/12/2017
5979	CF	RIALTO	CA		05/08/2017	4.720	3,952,025						10,685,714	04/17/2017
5980	CF	VISALIA	CA		05/08/2017	4.720	4,244,334						10,853,333	04/20/2017
5982	CF	EL DORADO HILLS	CA		05/08/2017	4.720	2,572,324						7,225,000	04/18/2017
5983	CF	MAPLE GROVE	MN		03/30/2017	4.360	952,866						5,508,254	03/15/2017
5984	CF	PASO ROBLES	CA		04/12/2017	4.440	1,204,744						4,021,427	03/31/2017
5985	CF	NASHVILLE	TN		04/28/2017	4.670	6,223,563						14,088,691	03/14/2017
5987	CF	LAS VEGAS	NV		05/02/2017	4.900	2,693,770						7,598,124	03/13/2017
5990	CF	SANTA BARBARA	CA		06/01/2017	4.670	3,470,321						6,626,765	04/21/2017
5991		DALLAS	OR		05/01/2017	4.710	832,534						2,279,474	03/08/2017
6000	CF	SANTA CLARITA	CA		05/09/2017	3.750	1,586,214						3,479,860	03/24/2017
6003		TORRANCE	CA		04/20/2017	4.490	4,531,560						15,416,592	04/03/2017
6006	CF	DURHAM	NC		05/19/2017	4.610	3,203,595						7,129,972	04/03/2017
6010		CITRUS HEIGHTS	CA		05/02/2017	4.510	1,372,287						3,617,806	03/30/2017
6011		KIHEI	HI		05/09/2017	4.740	1,124,074						2,178,332	04/07/2017
6014		SANTA ANA	CA		04/28/2017	4.920	4,172,510						11,200,000	04/06/2017
6016	CF	PHOENIX	AZ		11/21/2017	4.500	1,000,443						4,369,311	10/17/2007
6018		HOUSTON	TX		08/02/2017	4.660	2,022,814						2,373,417	04/07/2017
6023	CF	SAN ANTONIO	TX		06/30/2017	4.650	782,584						2,229,251	05/24/2017
6024	CF	EL PASO	TX		05/26/2017	4.680	1,053,554						2,444,002	04/25/2017
6025	CF	PEORIA	AZ		06/16/2017	4.690	1,696,817						2,971,957	03/28/2017
6026		HENDERSON	NV		05/18/2017	4.950	1,556,293						3,392,657	04/04/2017
6027		WHITEHALL	OH		04/27/2017	4.900	1,424,523						3,118,883	03/29/2017
6032		SAN JOSE	CA		08/31/2017	4.000	950,287						4,106,962	08/04/2017
6033	CF	HOUSTON	TX		05/08/2017	4.570	1,731,980						3,753,687	04/19/2017
6038	CF	IRWINDALE	CA		08/07/2017	4.510	1,013,119						1,392,956	06/20/2017
6039		MARICOPA	AZ		06/09/2017	4.910	1,524,852						3,484,765	04/21/2016
6040	CF	CINCINNATI	OH		06/23/2017	4.400	2,225,067						6,438,789	05/08/2017
6041	CF	KEIZER	OR		05/25/2017	4.520	4,570,667						9,772,188	04/26/2017
6043		TULSA	OK		06/23/2017	4.610	1,006,118						1,875,503	04/25/2017
6044	CF	CONWAY	AR		06/22/2017	4.610	1,089,960						2,015,408	05/22/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6047		NIPOMO	CA		06/14/2017	4.600	1,698,400						3,553,029	05/18/2017
6048		SALINAS	CA		06/09/2017	4.910	261,403						1,133,014	04/28/2017
6049	CF	BOISE	ID		06/01/2017	4.540	3,202,388						5,460,821	04/17/2017
6050	CF	SANTA MONICA	CA		06/05/2017	4.590	3,980,277						7,165,107	04/27/2017
6051	CF	SANTA MONICA	CA		06/08/2017	4.590	7,055,945						16,289,488	04/27/2017
6052	CF	LOS ANGELES	CA		06/05/2017	4.590	5,337,189						11,075,470	04/27/2017
6053		SAN LUIS OBISPO	CA		06/14/2017	4.600	1,626,889						5,120,743	05/16/2017
6054		PORTLAND	OR		08/03/2017	4.800	1,432,944						3,138,857	04/26/2017
6055		DUNEDIN	FL		06/05/2017	4.560	525,870						2,730,171	05/05/2017
6058		GRAHAM	WA		07/20/2017	4.690	3,036,020						5,956,072	04/27/2017
6059	CF	SACRAMENTO	CA		06/05/2017	4.720	1,657,751						3,859,438	05/13/2017
6061		FOUNTAIN VALLEY	CA		06/07/2017	4.710	892,009						2,532,019	04/17/2017
6063	CF	SIOUX FALLS	SD		06/23/2017	4.380	918,986						4,252,969	05/24/2017
6066	CF	LYNNWOOD	WA		06/06/2017	4.450	1,344,771						3,564,043	04/28/2017
6071	CF	JACKSONVILLE	FL		08/18/2017	5.200	5,211,511						7,067,411	05/24/2017
6075		DEER PARK	TX		06/16/2017	4.660	1,342,033						2,704,598	05/03/2017
6078	CF	CALEXICO	CA		06/08/2017	4.400	2,589,770						8,612,271	05/05/2017
6080	CF	SAN DIEGO	CA		06/21/2017	4.350	6,870,496						16,339,550	05/10/2017
6084	CF	SEATTLE	WA		06/15/2017	4.230	2,553,395						5,396,078	03/29/2017
6086	CF	DELAWARE	OH		08/31/2017	4.430	3,264,684						8,619,633	08/11/2017
6089	CF	DUBLIN	CA		06/01/2017	4.390	1,122,023						6,004,953	05/08/2017
6090	CF	BIG RAPIDS	MI		08/01/2017	4.580	1,306,079						3,445,861	05/30/2017
6091		HAZARD	KY		07/07/2017	4.490	18,579,008						36,895,614	05/19/2017
6092	CF	BURLINGTON	WA		06/09/2017	4.480	1,599,413						2,848,418	05/17/2017
6094		CHAMPAIGN	IL		06/22/2017	4.710	696,380						746,589	06/01/2017
6095	CF	TUCSON	AZ		06/29/2017	4.270	1,513,547						3,839,498	05/19/2017
6098	CF	PEMBROKE PINES	FL		08/16/2017	4.500	1,569,173						3,060,520	06/30/2017
6099	CF	LITTLETON	CO		06/30/2017	4.950	2,338,930						8,000,000	05/16/2017
6100		COLUMBUS	OH		07/13/2017	4.850	1,131,072						2,860,903	05/25/2017
6101		MILWAUKEE	WI		09/05/2017	4.420	1,752,562						5,472,089	05/31/2017
6104		VAN NUYS	CA		06/30/2017	4.900	1,523,539						2,878,376	05/09/2017
6105	CF	FARMINGTON HILLS	MI		07/06/2017	5.050	2,879,677						6,622,806	06/07/2017
6106	CF	VERNON	CA		05/15/2018	4.730	2,115,262						3,390,800	03/30/2018
6110	CF	MOUNT VERNON	OH		07/14/2017	4.490	2,060,231						6,118,453	06/13/2017
6111	CF	COLUMBUS	GA		09/08/2017	4.480	1,084,691						2,937,591	05/30/2017
6114	CF	LAS VEGAS	NV		07/24/2017	4.420	1,523,875						3,175,650	06/05/2017
6115	CF	LAS VEGAS	NV		07/24/2017	4.420	3,250,933						8,413,125	06/07/2017
6117		LAWRENCE	KS		08/04/2017	4.750	1,142,591						4,585,453	06/23/2017
6118	CF	CASPER	WY		07/26/2017	4.440	5,122,259						11,663,176	06/30/2017
6119	CF	WINTER SPRINGS	FL		08/11/2017	4.300	1,800,843						8,038,757	07/12/2017
6122	CF	INDIANAPOLIS	IN		08/18/2017	4.700	5,093,058						13,242,300	06/06/2017
6126	CF	AVON	OH		08/16/2017	4.690	2,214,805						4,936,222	08/14/2017
6131	CF	SAN DIEGO	CA		10/03/2017	4.400	4,478,391						11,392,679	06/27/2017
6133	CF	FAIRBURN	GA		09/08/2017	4.350	2,612,525						4,188,140	07/19/2017
6135		KYLE	TX		08/15/2017	4.410	1,151,539						2,545,850	06/30/2017
6137		IRVINE	CA		07/07/2017	4.720	1,958,936						4,053,596	06/06/2017
6138	CF	ALBUQUERQUE	NM		08/04/2017	4.280	2,109,417						4,941,653	06/28/2017
6139		CENTERVILLE	OH		08/09/2017	4.580	2,107,954						4,115,388	06/28/2017
6140		FORT WAYNE	IN		08/09/2017	4.580	1,361,387						3,001,094	06/28/2017
6149	CF	OREGON CITY	OR		08/01/2017	4.450	2,764,944						5,752,317	06/26/2017
6150	CF	OREGON CITY	OR		08/01/2017	4.450	1,967,989						4,964,189	06/26/2017
6152	CF	WALNUT CREEK	CA		09/05/2017	4.720	743,854						3,407,829	07/06/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6153		BELLFLOWER	CA		08/09/2017	4.490	876,988						1,812,647	07/06/2017
6155		SAN DIEGO	CA		08/08/2017	4.250	1,429,171						6,399,800	07/07/2017
6158	CF	COLUMBUS	OH		08/21/2017	4.310	3,040,840						7,086,283	06/16/2017
6162	CF	LATHROP	CA		08/15/2017	4.430	1,218,953						2,827,535	07/12/2017
6165	CF	MAPLE HEIGHTS	OH		09/22/2017	4.500	808,981						3,974,204	07/06/2017
6166	CF	VICTORVILLE	CA		08/30/2017	4.630	3,166,219						8,188,038	07/06/2017
6169		SAN DIEGO	CA		09/14/2017	4.710	877,206						4,025,409	08/10/2017
6171		RALEIGH	NC		08/22/2017	4.540	1,651,142						4,415,241	07/12/2017
6172	CF	BASTROP	TX		09/13/2017	4.430	2,801,830						4,113,937	08/01/2017
6173	CF	TAMPA	FL		08/23/2017	4.450	4,376,280						6,364,456	07/27/2017
6178	CF	SAN ANTONIO	TX		09/01/2017	4.260	1,605,850						2,274,300	07/13/2017
6181	CF	EAST LOS ANGELES	CA		08/31/2017	4.410	1,131,482						3,442,316	07/03/2017
6184		CATHEDRAL CITY	CA		09/13/2017	4.520	2,256,593						1,028,827	08/08/2017
6185		CULLMAN	AL		07/07/2017	4.490	3,666,368						6,873,931	05/19/2017
6187	CF	TWIN FALLS	ID		08/31/2017	4.320	6,604,155						14,204,503	07/14/2017
6189	CF	RICHMOND	VA		08/01/2017	4.630	1,926,002						6,333,022	07/20/2017
6194	CF	LAKELAND	FL		08/21/2017	4.470	958,430						2,359,896	07/20/2017
6195	CF	ORLANDO	FL		08/21/2017	4.470	871,300						1,602,629	07/21/2017
6196	CF	CASTROVILLE	CA		08/31/2017	4.480	1,645,114						5,178,992	08/23/2017
6197		OREGON	OH		10/27/2017	4.250	501,706						815,672	09/22/2017
6198		MARION	IN		10/27/2017	4.250	959,786						2,052,297	10/06/2017
6199		BIRMINGHAM	AL		10/27/2017	4.250	959,786						2,038,283	09/22/2017
6200		INDIANAPOLIS	IN		10/27/2017	4.250	632,586						1,162,564	09/21/2017
6201		REYNOLDSBURG	OH		10/27/2017	4.250	698,026						1,298,914	09/25/2017
6210	CF	WOODSTOCK	GA		11/16/2017	4.950	849,659						2,753,995	08/03/2017
6211		KISSIMMEE	FL		09/25/2017	5.020	640,826						1,460,239	08/10/2017
6219		SANTA FE SPRINGS	CA		10/13/2017	4.800	634,429						865,037	08/22/2017
6221	CF	HOUSTON	TX		10/11/2017	4.400	1,562,925						8,007,932	08/11/2017
6222		HOUSTON	TX		09/28/2017	4.450	423,407						4,915,545	08/31/2017
6224		ERIE	PA		09/21/2017	4.500	4,195,926						8,470,581	08/09/2017
6226		AMHERST	NY		10/02/2017	4.840	825,833						1,179,846	08/08/2017
6233		MOUNT PROSPECT	IL		10/19/2017	4.610	2,080,201						5,093,586	08/14/2017
6234		OAKLAND	CA		10/25/2017	4.450	897,454						2,436,158	09/05/2017
6237	CF	SOLON	OH		10/12/2017	4.450	1,488,461						3,197,031	08/15/2017
6240		LAHAINA	HI		11/16/2017	4.550	10,024,194						35,383,456	10/30/2017
6242		SAN CLEMENTE	CA		09/29/2017	4.560	2,495,768						5,466,743	08/14/2017
6244		NAMPA	ID		09/29/2017	4.660	2,707,383						8,110,555	08/30/2017
6250	CF	STERLING HEIGHTS	MI		10/02/2017	4.650	2,407,260						5,803,541	08/30/2017
6251	CF	WAYNESBORO	VA		10/20/2017	4.410	1,618,681						7,886,164	09/05/2017
6253	CF	BREA	CA		09/22/2017	4.400	2,333,985						4,693,538	08/24/2017
6255		NEW BRAUNFELS	TX		11/14/2017	4.600	1,711,723						3,703,589	10/09/2017
6256		MCALLEN	TX		10/18/2017	4.770	2,045,955						3,901,509	08/29/2017
6258	CF	VERNON	CA		10/05/2017	4.290	805,090						5,485,102	09/04/2017
6260	CF	ALPHARETTA	GA		10/24/2017	4.320	2,748,472						4,772,234	09/12/2017
6263	CF	WOODLAND HILLS	CA		11/01/2017	4.300	2,794,545						5,586,472	09/19/2017
6264	CF	PHOENIXVILLE	PA		10/20/2017	4.750	2,186,381						5,297,255	09/05/2017
6267		PARKLAND	FL		12/20/2017	4.560	2,221,894						4,072,757	09/29/2017
6269		NEW ORLEANS	LA		11/17/2017	4.160	5,662,561						10,109,756	10/18/2017
6273		PLANT CITY	FL		12/20/2017	4.680	4,168,720						10,210,008	10/31/2017
6274	CF	FEDERAL WAY	WA		02/01/2018	4.490	2,648,814						4,939,986	09/08/2017
6276	CF	SCOTTSDALE	AZ		02/02/2018	4.660	2,256,623						4,843,573	10/05/2017
6277		MIAMI	FL		11/10/2017	4.420	2,508,802						4,992,830	10/04/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6278	CF	BATAVIA	NY		12/21/2017	4.600	3,573,240						6,399,463	10/26/2017
6279	CF	LAS VEGAS	NV		12/01/2017	4.400	6,128,947						12,560,018	11/13/2017
6280		CONCORD	CA		10/31/2017	4.670	1,280,921						2,932,764	09/18/2017
6282	CF	CHICAGO	IL		11/09/2017	4.400	5,917,360						15,130,393	10/02/2017
6283	CF	SAINT LOUIS	MO		10/13/2017	4.210	5,128,753						9,617,821	09/21/2017
6284	CF	SANTA YNEZ	CA		12/08/2017	4.300	735,132						4,474,166	11/08/2017
6287		PORTLAND	OR		10/23/2017	4.270	1,021,665						5,405,960	09/21/2017
6290	CF	WATSONVILLE	CA		02/15/2018	4.420	1,159,176						13,401,168	01/02/2018
6291		PARK CITY	UT		12/12/2017	4.510	2,895,035						19,696,255	10/24/2017
6297		FRESNO	CA		11/02/2017	4.270	1,580,625						3,885,500	10/03/2017
6298	CF	OCEANSIDE	CA		05/15/2018	4.930	1,546,005						4,788,523	03/26/2018
6301	CF	PORTLAND	OR		11/21/2017	4.290	1,223,197						3,358,478	10/04/2017
6303	CF	EL SEGUNDO	CA		11/14/2017	4.400	3,596,099						10,391,551	10/31/2017
6306	CF	OREGON CITY	OR		12/20/2017	4.070	4,101,729						6,866,941	10/04/2017
6309		BARSTOW	CA		11/21/2017	4.450	991,480						2,383,682	10/03/2017
6310	CF	GRAND PRAIRIE	TX		10/26/2017	4.300	794,699						1,500,000	10/03/2017
6313	CF	LAWRENCEVILLE	NJ		11/15/2017	4.340	1,199,246						2,736,634	10/02/2017
6314	CF	SANTA CLARITA	CA		11/22/2017	4.400	1,929,614						4,495,861	10/12/2017
6316	CF	NORTH CANTON	OH		12/01/2017	4.490	2,769,936						5,475,890	10/31/2017
6321	CF	LOS ANGELES	CA		12/19/2017	4.310	3,005,015						7,509,523	10/25/2017
6322	CF	SAN DIEGO	CA		11/20/2017	4.140	3,492,747						8,770,489	11/06/2017
6323	CF	ST LOUIS	MO		12/08/2017	4.490	1,144,895						2,621,925	10/30/2017
6324	CF	SPRINGVILLE	NY		12/18/2017	4.460	1,076,491						2,581,100	11/21/2017
6330	CF	BOSSIER CITY	LA		12/27/2017	4.400	2,496,566						4,420,175	10/27/2017
6333	CF	PLANO	TX		12/19/2017	4.350	3,974,103						6,704,204	11/17/2017
6335		LITTLETON	CO		11/22/2017	4.680	3,000,000						10,477,479	10/12/2017
6336	CF	TURLOCK	CA		12/18/2017	4.390	3,099,837						7,581,504	10/23/2017
6337	CF	MORGAN HILL	CA		11/07/2017	4.110	2,698,270						4,815,913	10/24/2017
6343		GREENVILLE	SC		11/30/2017	4.620	2,508,971						8,482,560	11/13/2017
6344	CF	CRANSTON	RI		12/15/2017	4.320	1,565,790						7,223,588	10/24/2017
6348		SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,389,593						2,991,582	11/10/2017
6349	CF	DALLAS	TX		12/21/2017	4.220	8,767,163						27,081,647	12/01/2017
6350	CF	FALLBROOK	CA		02/01/2018	4.660	3,541,422						12,004,243	11/27/2017
6356		CORONA	CA		12/13/2017	4.350	2,550,000						6,513,271	11/09/2017
6360	CF	PFLUGERVILLE	TX		12/29/2017	4.500	2,615,171						5,030,194	10/30/2017
6361	CF	TROY	MI		04/23/2018	4.850	3,645,895						6,860,135	03/09/2018
6362	CF	SACREMENTO	CA		12/28/2017	4.420	3,870,537						7,202,467	11/27/2017
6363	CF	STATELINE	NV		12/13/2017	4.390	1,823,433						4,777,312	11/17/2017
6365		ARLINGTON HEIGHTS	IL		01/08/2018	4.520	881,125						1,719,195	11/03/2017
6374		AURORA	CO		12/15/2017	4.210	823,973						3,783,490	11/20/2017
6375	CF	IRVING	TX		05/31/2018	4.820	2,368,715						8,928,237	04/25/2018
6376	CF	SYLVAN LAKE	MI		12/27/2017	4.290	2,605,121						5,257,145	12/08/2017
6381		MADISON	WI		01/10/2018	4.670	4,604,582						9,028,459	11/30/2017
6384		RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,376,854						5,784,615	12/04/2017
6385	CF	MIDLAND	TX		12/20/2017	4.330	8,903,604						14,565,167	11/30/2017
6386		KENTWOOD	MI		12/29/2017	4.828	17,138,648						30,785,047	12/12/2017
6391	CF	BRENTWOOD	CA		12/21/2017	4.300	3,391,420						4,160,380	11/22/2017
6399		LEXINGTON	NC		12/29/2017	4.580	14,422,487						28,905,202	12/27/2017
6400	CF	TRIANGLE	VA		12/27/2017	4.410	3,849,706						6,749,285	12/19/2017
6402		ROANOKE	TX		01/12/2018	4.470	1,323,976						2,240,000	12/06/2017
6403	CF	ENCINITAS	CA		01/30/2018	4.240	3,297,444						10,188,580	12/06/2017
6404	CF	VACAVILLE	CA		01/12/2018	4.330	3,458,486						7,202,644	12/14/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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6405	CF	GRESHAM	OR		12/29/2017	4.480	742,704						1,740,800	11/30/2017
6406		SAINT PAUL	MN		02/27/2018	3.500	533,248						5,698,572	01/23/2018
6408	CF	MOUNT VERNON	OH		03/23/2018	4.450	1,240,551						2,372,596	01/10/2018
6409	CF	HURST	TX		01/19/2018	4.330	1,969,604						5,275,033	12/14/2017
6411	CF	WASHINGTON	DC		12/21/2018	5.030	1,035,921						1,622,645	10/16/2018
6414	CF	KELLER	TX		02/09/2018	4.370	2,255,898						5,548,139	12/14/2017
6415	CF	FORT WORTH	TX		02/09/2018	4.360	2,237,906						5,699,142	12/14/2017
6419	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	2,419,086						5,386,257	12/13/2017
6420		CITY OF INDUSTRY	CA		12/28/2017	4.530	6,609,523						8,822,925	12/13/2017
6421	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,678,819						2,477,894	12/13/2017
6422		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,255,809						1,539,835	12/13/2017
6423		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,194,121						2,408,365	12/13/2017
6424	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	942,959						1,914,586	12/13/2017
6426		NAMPA	ID		12/28/2017	4.610	4,412,128						9,266,579	12/11/2017
6428		CLARKSTON	MI		02/09/2018	4.720	1,776,780						4,561,018	01/05/2018
6429	CF	ANAHEIM	CA		02/16/2018	4.480	2,290,561						5,791,367	12/27/2017
6430		CONROE	TX		02/14/2018	4.790	621,027						3,433,458	12/20/2017
6437	CF	SOUTHLAKE	TX		03/22/2018	4.640	1,978,225						3,947,205	01/30/2018
6439	CF	SPARKS	NV		02/15/2018	4.380	2,504,507						5,401,103	01/24/2018
6440	CF	SAN LEANDRO	CA		10/26/2018	5.000	995,518						5,554,286	08/08/2018
6444	CF	MIDLAND	TX		02/26/2018	4.350	2,499,788						12,976,710	02/02/2018
6445	CF	MIDLAND	TX		02/26/2018	4.350	3,870,049						11,623,964	02/02/2018
6446	CF	BELLEVUE	WA		12/20/2018	5.050	1,613,647						5,677,416	11/01/2018
6454	CF	FAIRFIELD	CA		02/15/2018	4.450	969,801						2,101,303	01/17/2018
6456	CF	LAS VEGAS	NV		03/01/2018	4.370	2,208,694						5,799,894	01/18/2018
6457	CF	MOBILE	AL		02/23/2018	4.560	2,436,947						5,091,492	02/16/2018
6458	CF	DRAPER	UT		03/01/2018	4.390	2,297,782						5,219,067	02/08/2018
6461	CF	CHICAGO	IL		12/26/2018	5.130	2,785,437						4,534,941	11/16/2018
6463	CF	SAN DIEGO	CA		03/16/2018	4.650	2,567,556						5,090,617	02/01/2018
6464		COSTA MESA	CA		02/09/2018	4.600	2,216,806						5,204,419	01/18/2018
6466	CF	ELMHURST	IL		04/09/2018	4.890	1,408,014						5,371,766	02/15/2018
6469		DANA POINT	CA		03/07/2018	5.500	1,056,098						2,230,646	02/06/2018
6470	CF	BAY CITY	TX		03/09/2018	4.510	1,513,165						3,469,208	02/01/2018
6472	CF	HARLINGEN	TX		03/23/2018	4.650	1,563,971						3,144,938	02/07/2018
6474	CF	MCMINNVILLE	OR		02/22/2018	4.630	1,685,568						4,589,816	01/18/2018
6477	CF	SALEM	OR		04/05/2018	4.700	1,348,251						7,229,390	02/23/2018
6478	CF	AMARILLO	TX		04/06/2018	4.610	2,534,643						4,418,494	02/23/2018
6479	CF	ODESSA	TX		04/06/2018	4.610	752,472						1,521,690	02/20/2018
6482	CF	CHARLOTTE	NC		03/27/2018	4.650	2,104,853						5,845,691	02/14/2018
6485		DETROIT	MI		03/29/2018	5.200	807,216						1,559,850	03/05/2018
6486	CF	ARLINGTON	VA		03/09/2018	4.640	5,412,409						9,092,496	02/23/2018
6488	CF	SAN ANTONIO	TX		04/05/2018	4.830	2,560,213						5,428,932	02/21/2018
6489	CF	EAGLE	ID		07/20/2018	5.080	1,176,506						2,737,176	02/28/2018
6490	CF	HIGHLAND RANCH	CO		04/09/2018	4.700	908,105						2,176,625	03/02/2018
6497	CF	WOODLAND	CA		03/22/2018	4.750	2,472,465						4,890,622	02/09/2018
6499	CF	NORTH CANTON	OH		03/19/2018	4.730	912,913						1,424,477	02/27/2018
6500		SANTA MARIA	CA		03/28/2018	4.630	2,045,486						2,802,575	02/21/2018
6501		QUINCY	FL		03/28/2018	4.630	933,809						1,472,831	02/21/2018
6502		ANKENY	IA		03/28/2018	4.630	2,045,486						3,159,304	02/21/2018
6508	CF	PORT SAINT LUCIE	FL		03/08/2018	4.780	4,090,400						10,870,014	02/26/2018
6524		PACIFIC PALISADES	CA		10/10/2018	5.100	2,457,248						5,888,082	09/10/2018
6530	CF	LUBBOCK	TX		04/16/2018	4.780	5,228,176						10,517,290	03/13/2018

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		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
6533		HARKER HEIGHTS	TX		04/05/2018	5.060	2,237,818						4,442,240	02/27/2018
6534	CF	EL SEGUNDO	CA		04/16/2018	4.950	1,288,737						3,757,631	03/15/2018
6535	CF	FAIRFIELD	CA		05/10/2018	4.930	3,000,017						6,567,215	04/04/2018
6536	CF	INDIANAPOLIS	IN		04/24/2018	5.000	2,016,998						3,543,201	03/12/2018
6544		MIDLAND	TX		05/09/2018	4.870	1,280,032						2,103,057	03/27/2018
6545		LUBBOCK	TX		05/09/2018	4.870	1,120,027						1,862,047	04/18/2018
6548		MEMPHIS	TN		04/06/2018	5.080	753,292						1,514,330	03/12/2018
6549	CF	WAKE FOREST	NC		05/09/2018	4.850	1,973,060						4,488,375	04/13/2018
6552	CF	LOCKPORT	NY		05/04/2018	5.060	1,346,261						2,157,900	03/09/2018
6553	CF	ST JOHN	IN		04/12/2018	4.750	1,603,761						3,286,296	02/27/2018
6555	CF	DALLAS	TX		04/26/2018	4.990	985,945						3,562,371	03/21/2018
6562	CF	OLEAN	NY		07/18/2018	4.950	1,565,208						6,014,197	05/31/2018
6564	CF	MARRERO	LA		04/18/2018	4.860	3,488,960						6,561,267	03/16/2018
6565	CF	LAS VEGAS	NV		05/31/2018	4.680	2,087,306						2,519,773	04/13/2018
6566	CF	MABLETON	GA		05/18/2018	4.960	1,998,120						3,694,586	03/30/2018
6567		AMARILLO	TX		04/27/2018	4.850	1,914,099						3,366,486	03/21/2018
6568		LUBBOCK	TX		04/27/2018	4.850	839,756						1,523,604	03/27/2018
6569		LUBBOCK	TX		04/27/2018	4.850	1,359,604						2,839,895	03/27/2018
6570	CF	RALEIGH	NC		05/07/2018	4.790	3,217,238						9,498,323	04/25/2018
6576	CF	ST PETERSBURG	FL		11/19/2018	5.000	2,482,409						4,439,792	09/05/2018
6578		DEER PARK	TX		04/13/2018	4.700	3,672,328						4,844,789	03/13/2018
6580	CF	COCOA	FL		05/17/2018	5.040	3,146,703						6,236,858	04/10/2018
6581	CF	HESPERIA	CA		05/25/2018	4.870	1,544,354						4,042,622	04/16/2018
6583	CF	SEATTLE	WA		08/06/2018	4.810	4,834,651						6,222,267	04/24/2018
6585		TUSCALOOSA	AL		04/19/2018	5.000	4,894,583						7,936,151	03/21/2018
6586		EASTPOINTE	MI		04/19/2018	5.000	3,227,198						5,214,058	03/29/2018
6589		DALLAS	TX		07/11/2018	4.790	2,160,232						7,619,037	04/30/2018
6590		GARLAND	TX		07/11/2018	4.790	2,340,252						8,667,023	04/23/2018
6591	CF	HOUSTON	TX		12/03/2018	5.020	1,884,600						4,193,850	04/05/2018
6592		TUCSON	AZ		06/01/2018	5.090	956,742						3,208,735	04/30/2018
6596		GULF BREEZE	FL		07/20/2018	5.120	1,075,801						1,808,600	05/23/2018
6599		EVANSVILLE	WY		05/07/2018	4.920	1,201,207						1,473,030	03/30/2018
6600		CHARLOTTE	NC		05/04/2018	5.000	578,206						723,518	04/12/2018
6601	CF	EAST SYRACUSE	NY		06/20/2018	4.830	1,889,005						6,815,204	04/11/2018
6604	CF	SHERMAN OAKS	CA		06/07/2018	4.870	2,318,474						5,940,329	04/27/2018
6607	CF	ONTARIO	CA		06/04/2018	4.880	1,255,797						4,234,343	04/16/2018
6609	CF	GILBERT	AZ		06/19/2018	4.760	2,025,695						4,290,713	05/24/2018
6610		HEMET	CA		06/14/2018	4.750	1,991,806						7,728,879	05/16/2018
6615	CF	PHOENIX	AZ		05/15/2018	4.680	1,240,168						3,813,720	04/23/2018
6616	CF	MIAMI	FL		05/24/2018	4.710	8,490,283						14,734,946	04/09/2018
6617		MARINA	CA		06/01/2018	4.900	1,615,062						4,418,662	04/30/2018
6624		BRONX	NY		06/11/2018	4.700	4,618,969						20,144,295	04/25/2018
6626	CF	ROHNERT PARK	CA		06/11/2018	4.550	868,002						3,480,057	04/27/2018
6629	CF	EL CAJON	CA		06/19/2018	4.880	3,153,524						6,415,409	05/09/2018
6631	CF	SAN ANGELO	TX		06/06/2018	4.720	2,408,179						5,834,407	05/09/2018
6636	CF	ODESSA	TX		07/02/2018	4.740	1,372,851						2,813,031	05/09/2018
6637	CF	RINGGOLD	GA		08/16/2018	4.830	3,159,502						6,642,371	07/17/2018
6639	CF	SALT LAKE CTY	UT		06/28/2018	5.010	900,765						2,237,794	06/05/2018
6640	CF	SALT LAKE CITY	UT		06/28/2018	4.960	2,430,361						5,172,874	05/30/2018
6642		SAN DIEGO	CA		06/27/2018	4.800	6,826,786						14,238,648	05/02/2018
6651	CF	NEWNAN	GA		06/28/2018	4.780	1,357,529						2,469,943	04/20/2018
6655	CF	KENNEWICK	WA		06/01/2018	4.800	1,523,126						3,644,396	05/17/2018

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6656	CF	EUGENE	OR		06/29/2018	4.920	2,384,010						4,020,025	06/20/2018
6658		CLACKAMAS	OR		06/11/2018	4.770	5,378,330						7,662,691	05/14/2018
6659	CF	WESTMINSTER	CO		06/29/2018	4.780	1,077,404						1,978,919	06/19/2018
6664	CF	TEMPLE	TX		06/19/2018	4.960	1,665,247						3,112,817	05/09/2018
6666		TEMPLE	TX		06/06/2018	4.950	718,322						1,216,667	05/18/2018
6669	CF	LAKE MARY	FL		06/11/2018	4.910	10,899,679						19,929,818	05/09/2018
6672	CF	ROCHESTER HILLS	MI		06/01/2018	4.950	1,975,386						2,950,176	05/11/2018
6674	CF	SAN LEANDRO	CA		07/12/2018	4.930	1,090,508						2,787,086	05/23/2018
6678	CF	BLUE ASH	OH		07/12/2018	4.990	6,162,557						17,945,118	05/11/2018
6679	CF	CINCINNATI	OH		07/12/2018	4.990	1,985,713						7,548,280	05/11/2018
6680	CF	BLUE ASH	OH		07/12/2018	4.990	838,793						2,313,217	05/11/2018
6681	CF	CINCINNATI	OH		07/12/2018	4.990	1,198,275						3,222,625	05/11/2018
6682	CF	EAST WENATCHEE	WA		07/24/2018	4.900	7,193,802						35,721,859	06/29/2018
6683	CF	TACOMA	WA		07/25/2018	4.960	1,502,440						2,371,990	05/25/2018
6684	CF	CINCINNATI	OH		07/12/2018	4.990	1,223,952						3,532,334	05/11/2018
6689	CF	CANOGA PARK	CA		07/24/2018	5.090	2,033,626						6,194,927	06/04/2018
6690		NORTH HOLLYWOOD	CA		07/24/2018	5.010	1,070,085						2,479,222	05/31/2018
6692		DALLAS	TX		07/11/2018	4.920	1,535,657						3,507,552	06/11/2018
6693		WEST BEND	WI		08/31/2018	5.060	1,294,273						2,487,019	06/06/2018
6694	CF	RENO	NV		06/19/2018	4.860	1,539,272						5,481,099	05/25/2018
6695		TUCSON	AZ		06/28/2018	5.150	1,716,091						3,570,393	05/22/2018
6697	CF	RICHARDSON	TX		06/20/2018	4.870	2,945,981						5,907,294	05/31/2018
6699		COMSTOCK PARK	MI		08/01/2018	5.070	1,061,904						1,943,166	07/25/2018
6700	CF	RICHLAND	MS		08/17/2018	4.940	3,109,072						5,094,616	07/26/2018
6702	CF	CHICAGO	IL		06/21/2018	5.020	2,432,406						4,652,309	06/06/2018
6706		BURBANK	CA		08/01/2018	5.320	818,294						2,372,143	06/26/2018
6707	CF	GILBERT	AZ		07/23/2018	4.700	4,913,365						6,841,467	06/19/2018
6716	CF	ALTOONA	IA		06/29/2018	5.310	2,610,770						6,385,036	06/07/2018
6719	CF	LACEY	WA		09/07/2018	4.810	6,332,041						18,972,839	08/03/2018
6720	CF	LACEY	WA		09/07/2018	5.030	9,979,470						29,451,127	08/07/2018
6725	CF	HOBBS	NM		07/02/2018	4.960	1,053,324						2,635,332	06/04/2018
6726	CF	SUMMERVILLE	SC		08/17/2018	4.940	1,679,522						3,253,425	07/06/2018
6727	CF	MOUNT PLEASANT	SC		08/17/2018	4.940	1,959,442						3,758,625	07/06/2018
6728	CF	WAKE FOREST	NC		08/17/2018	4.940	1,485,731						2,897,581	07/06/2018
6729	CF	URBANA	MD		10/30/2018	4.820	2,304,874						4,814,105	09/05/2018
6731		MORGANTOWN	WV		07/13/2018	4.820	2,291,574						3,686,760	06/14/2018
6734	CF	LAS VEGAS	NV		07/31/2018	5.020	1,749,402						10,610,413	07/09/2018
6739	CF	GLENDALE	AZ		06/26/2018	4.980	1,395,599						2,481,600	06/22/2018
6741	CF	SPARTANBURG	SC		08/15/2018	4.880	6,983,071						18,398,047	06/20/2018
6742	CF	KENT	WA		08/16/2018	4.820	3,784,508						8,514,293	07/03/2018
6743	CF	ATLANTA	GA		08/14/2018	3.600	4,373,575						6,414,933	07/19/2018
6744	CF	KENT	WA		07/30/2018	4.770	2,350,453						4,758,954	06/04/2018
6747		ALBANY	OR		08/02/2018	5.120	1,085,043						2,206,467	07/12/2018
6749		SANTA MARIA	CA		08/20/2018	3.930	2,482,474						14,236,698	07/16/2018
6750	CF	WICKENBURG	AZ		07/26/2018	5.010	1,489,698						3,403,222	06/26/2018
6751	CF	ALBANY	OR		08/17/2018	4.900	5,820,686						19,429,479	07/11/2018
6755		RENSSELAER	IN		08/20/2018	5.120	794,922						1,295,268	07/12/2018
6756		CAPE GIRARDEAU	MO		08/20/2018	5.120	2,119,792						3,952,049	06/28/2018
6757		FORT WAYNE	IN		08/20/2018	5.120	1,501,519						2,590,482	07/31/2018
6760	CF	ANDERSON	SC		08/02/2018	4.940	5,305,808						7,723,571	06/29/2018
6761		SAN ANTONIO	TX		09/06/2018	4.750	1,804,566						3,324,476	08/06/2018
6763	CF	TAMPA	FL		08/31/2018	4.900	1,303,768						5,236,357	07/25/2018

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		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
6764	CF	EDGEWATER	FL		08/23/2018	4.970	1,085,321						1,876,708	07/30/2018
6767	CF	NORMANDY PARK	WA		09/26/2018	5.610	6,832,621						15,674,254	07/19/2018
6771	CF	TEMECULA	CA		10/01/2018	5.040	952,134						2,278,415	07/01/2018
6773	CF	LAKE JACKSON	TX		08/30/2018	4.970	1,350,692						2,476,282	07/19/2018
6774		PORTLAND	OR		09/13/2018	4.670	12,025,547						28,127,675	07/17/2018
6775	CF	UPPER MARLBORO	MD		10/16/2018	4.870	1,179,610						2,270,546	07/12/2018
6776		CHESAPEAKE	VA		09/06/2018	4.880	2,581,534						4,424,677	08/06/2018
6777	CF	OVIEDO	FL		08/23/2018	4.970	1,220,986						2,088,400	07/30/2018
6781	CF	FOOTHILL RANCH	CA		08/23/2018	4.940	1,491,711						2,571,554	08/03/2018
6785	CF	HOUSTON	TX		09/21/2018	4.850	1,769,453						4,012,400	08/23/2018
6786	CF	BELLEVUE	WA		09/07/2018	4.750	6,267,450						12,405,382	08/06/2018
6787	CF	HENDERSON	NV		09/07/2018	4.790	2,091,403						5,115,693	07/24/2018
6789	CF	HOUSTON	TX		09/21/2018	4.960	1,549,924						3,770,121	08/07/2018
6792		NORTH CHESTERFIELD	VA		08/30/2018	4.920	623,890						895,745	08/01/2018
6793	CF	BURBANK	IL		08/27/2018	4.910	1,897,770						2,717,253	07/25/2018
6794	CF	LAS VEGAS	NV		03/07/2019	4.640	5,992,770						11,723,140	01/23/2019
6795	CF	LOS ANGELES	CA		08/28/2018	4.990	807,459						2,052,369	08/03/2018
6797	CF	LAS VEGAS	NV		11/13/2018	4.860	2,391,611						6,075,310	07/25/2018
6799	CF	EVERETT	WA		10/01/2018	4.900	3,984,934						10,053,429	08/03/2018
6800	CF	TEMECULA	CA		09/28/2018	4.800	3,391,709						4,942,014	08/23/2018
6801	CF	LUBBOCK	TX		09/25/2018	4.800	3,682,108						7,740,287	08/07/2018
6807	CF	OKLAHOMA CITY	OK		10/23/2018	4.900	2,083,305						5,892,608	08/24/2018
6808	CF	ALBUQUERQUE	NM		09/17/2018	4.740	3,256,661						9,970,585	08/17/2018
6810	CF	TOMBALL	TX		09/07/2018	5.010	994,974						2,645,282	08/02/2018
6811		PAYSON	UT		09/07/2018	4.900	863,790						1,628,707	08/15/2018
6812	CF	RENO	NV		10/12/2018	4.840	1,787,260						3,441,088	09/07/2018
6813		CINCINNATI	OH		09/11/2018	5.030	1,363,493						2,436,400	08/14/2018
6820		FAYETTEVILLE	AR		09/14/2018	5.080	1,394,885						2,831,413	08/17/2018
6826	CF	SHERMAN OAKS	CA		10/26/2018	4.880	1,566,952						4,128,719	08/09/2018
6827	CF	FORT WORTH	TX		09/17/2018	4.880	6,033,583						12,847,041	08/24/2018
6831		BERKELEY	CA		09/19/2018	4.900	4,729,835						7,625,852	08/24/2018
6832		VACAVILLE	CA		10/04/2018	4.980	212,528						4,689,227	08/14/2018
6834		OAKBROOK TERRACE	IL		10/23/2018	4.850	642,373						3,384,005	09/05/2018
6835	CF	WEST SACRAMENTO	CA		10/19/2018	4.840	744,792						2,073,502	08/27/2018
6836	CF	SACRAMENTO	CA		10/19/2018	4.840	1,688,773						5,305,516	08/27/2018
6837		ALLEN PARK	MI		08/30/2018	5.050	603,903						1,307,814	08/11/2018
6838	CF	AIKEN	SC		10/25/2018	4.820	2,304,874						5,645,163	09/18/2018
6839		PALMETTO	FL		10/15/2018	5.020	642,137						1,908,263	09/13/2018
6840		MUSTANG RIDGE	TX		10/10/2018	5.270	401,408						1,429,543	08/27/2018
6841		FORT WORTH	TX		10/10/2018	5.270	425,852						1,610,184	09/04/2018
6850	CF	SEATTLE	WA		11/14/2018	4.760	5,630,749						13,438,689	09/24/2018
6851	CF	SYRACUSE	NY		03/25/2019	4.700	2,285,352						6,644,233	10/12/2018
6856	CF	VENICE	CA		12/12/2018	5.160	1,250,000						2,154,239	10/21/2018
6857	CF	WARWICK	RI		10/17/2018	4.890	1,386,670						3,209,043	09/11/2018
6858	CF	COLUMBIA	SC		10/17/2018	4.890	1,104,136						2,044,721	09/07/2018
6859	CF	COLUMBIA	SC		10/17/2018	4.890	1,104,136						2,020,993	09/07/2018
6860	CF	IRMO	SC		10/17/2018	4.890	1,104,136						1,910,349	09/07/2018
6861	CF	LEXINGTON	SC		10/17/2018	4.890	1,104,136						1,702,286	09/07/2018
6862	CF	GAYLORD	MI		10/17/2018	4.890	845,002						1,681,910	09/14/2018
6863	CF	SOUTH HOLLAND	IL		10/17/2018	4.890	1,820,004						2,700,662	09/12/2018
6868	CF	OCEANSIDE	CA		10/16/2018	4.780	3,625,282						7,731,212	09/10/2018
6869	CF	PARAMOUNT	CA		10/16/2018	4.780	1,359,481						1,963,598	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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6870	CF	EVANSVILLE	IN		10/23/2018	4.940	1,179,525						2,256,516	08/24/2018
6871	CF	INDIANAPOLIS	IN		11/13/2018	4.860	1,682,308						2,590,716	10/12/2018
6874	CF	IRVINE	CA		11/20/2018	4.740	3,297,632						7,805,991	09/13/2018
6876	CF	ROUND ROCK	TX		11/16/2018	4.950	1,046,959						1,568,208	09/20/2018
6877	CF	TERRE HAUTE	IN		09/13/2018	4.770	6,597,914						11,950,512	08/30/2018
6880	CF	WEST WARWICK	RI		10/24/2018	4.980	1,082,414						1,963,244	09/13/2018
6881	CF	FARMERS BRANCH	TX		11/01/2018	5.010	2,340,785						3,988,667	09/13/2018
6883	CF	RIO RANCHO	NM		10/22/2018	4.990	2,017,554						4,378,940	09/19/2018
6885	CF	HOLLY SPRINGS	GA		11/28/2018	4.920	841,799						1,390,073	10/08/2018
6886	CF	CUMMING	GA		11/28/2018	4.920	819,047						1,217,475	10/04/2018
6887	CF	WESLEY CHAPEL	FL		11/28/2018	4.920	1,001,058						1,557,795	10/06/2018
6888	CF	ST PETE BEACH	FL		11/28/2018	4.920	800,846						1,870,943	10/02/2018
6889	CF	MARBLE FALLS	TX		11/28/2018	4.920	637,037						1,099,267	09/28/2018
6890	CF	CHARLESTON	SC		11/28/2018	4.920	800,846						1,128,925	10/08/2018
6891	CF	BOYNTON BEACH	FL		11/28/2018	4.920	614,285						989,427	10/06/2018
6892	CF	FLETCHER	NC		11/28/2018	4.920	955,555						1,635,015	10/08/2018
6893	CF	HUNTSVILLE	AL		11/28/2018	4.920	955,555						1,663,556	10/04/2018
6894	CF	COLUMBUS	GA		11/28/2018	4.920	618,836						951,341	10/04/2018
6895	CF	WOODSTOCK	GA		11/28/2018	4.920	1,456,084						2,758,664	10/08/2018
6899	CF	LAS VEGAS	NV		12/11/2018	5.010	2,163,840						3,982,644	10/04/2018
6900		MORRISTOWN	TN		10/31/2018	4.910	655,456						1,216,667	05/28/2018
6903	CF	HOUSTON	TX		12/19/2018	4.990	2,373,552						4,538,942	10/23/2018
6904	CF	LUBBOCK	TX		11/21/2018	4.730	1,245,142						2,810,497	09/20/2018
6905	CF	CANTON	OH		12/04/2018	5.010	2,244,991						4,033,217	10/17/2018
6906	CF	PARKVILLE	MO		12/21/2018	5.220	1,177,554						2,237,252	11/19/2018
6907		LIVERPOOL	NY		12/04/2018	4.860	2,042,836						3,670,178	10/10/2018
6908	CF	ROSEVILLE	CA		12/27/2018	4.970	2,574,595						4,433,857	11/26/2018
6909	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	3,126,294						4,910,793	11/16/2018
6910	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	2,574,595						4,025,814	11/16/2018
6911	CF	ROSEVILLE	CA		12/28/2018	4.970	4,052,216						9,730,798	11/26/2018
6912	CF	CULVER CITY	CA		11/20/2018	4.840	3,011,405						5,717,040	09/21/2018
6914	CF	LAS VEGAS	NV		01/15/2019	5.010	2,282,825						4,318,610	10/04/2018
6915	CF	SAN FRANCISCO	CA		12/14/2018	4.820	1,998,470						45,487,867	10/11/2018
6917	CF	ROSEVILLE	CA		12/28/2018	4.970	1,471,197						3,499,309	11/26/2018
6920	CF	FIFE	WA		12/07/2018	4.980	984,893						7,867,014	10/08/2018
6921	CF	FOUNTAIN VALLEY	CA		12/13/2018	4.970	3,894,821						10,093,794	10/04/2018
6922	CF	SARASOTA	FL		12/21/2018	5.100	847,812						2,455,576	10/15/2018
6924	CF	MIAMI	FL		12/13/2018	5.010	1,321,081						2,114,892	10/26/2018
6926		SAN DIEGO	CA		12/06/2018	5.300	546,670						2,688,501	10/15/2018
6933	CF	HUBER HEIGHTS	OH		12/06/2018	4.850	3,215,921						7,572,758	10/16/2018
6936	CF	HIXON	TN		12/07/2018	5.230	934,638						2,286,193	10/10/2018
6939	CF	METAIRIE	LA		12/21/2018	4.780	4,311,756						12,891,747	10/24/2018
6940	CF	HARVEY	LA		12/14/2018	4.900	1,550,204						4,164,615	10/23/2018
6942	CF	WARREN	MI		12/11/2018	4.980	1,379,780						2,236,241	10/09/2018
6943	CF	WARREN	MI		12/11/2018	4.980	965,390						1,581,180	10/09/2018
6944	CF	WARREN	MI		12/11/2018	4.980	3,392,527						5,594,367	10/09/2018
6951	CF	ROSEVILLE	CA		11/21/2018	4.890	4,093,670						7,478,897	10/18/2018
6952	CF	GOODYEAR	AZ		11/29/2018	5.060	1,424,018						2,942,106	11/06/2018
6954	CF	CARSON CITY	NV		01/22/2019	5.070	8,651,067						16,402,790	12/20/2018
6955	CF	CARSON CITY	NV		01/22/2019	5.070	2,440,045						4,211,878	12/20/2018
6960	CF	FORT LAUDERDALE	FL		04/09/2019	4.500	7,028,490						9,546,594	12/21/2018
6961	CF	FUQUAY VARINA	NC		02/13/2019	4.950	1,051,598						1,652,554	12/20/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6964	CF	SACRAMENTO	CA		04/26/2019	4.450	2,333,882						4,237,997	04/01/2019
6965	CF	GUN BARREL CITY	TX		11/28/2018	5.050	2,233,295						4,669,953	10/31/2018
6966	CF	LAS VEGAS	NV		03/29/2019	5.040	3,798,242						12,272,117	12/11/2018
6968	CF	MOGADORE	OH		12/21/2018	5.020	3,584,301						5,063,497	11/14/2018
6969	CF	KENT	OH		12/21/2018	5.020	1,136,486						1,904,638	11/14/2018
6970		WILLISTON	ND		03/04/2019	4.700	57,568,338						113,067,844	01/07/2019
6972	CF	LOMPOC	CA		02/01/2019	5.090	2,633,960						6,514,111	11/05/2018
6973	CF	CHULA VISTA	CA		12/21/2018	4.870	1,523,986						10,279,457	10/31/2018
6976	CF	SANTA MONICA	CA		01/22/2019	5.070	1,831,642						8,143,681	11/30/2018
6977		MCALLEN	TX		12/20/2018	4.930	1,484,325						3,829,821	11/02/2018
6978	CF	THOUSAND OAKS	CA		12/21/2018	4.980	2,126,805						3,738,813	10/25/2018
6979	CF	COMMERCE	CA		01/16/2019	4.960	4,058,209						9,993,063	11/13/2018
6981	CF	MILWAUKEE	WI		11/30/2018	4.910	3,762,465						8,134,462	11/13/2018
6982	CF	PHOENIX	AZ		12/21/2018	4.810	1,457,370						2,721,473	10/30/2018
6983	CF	MANSFIELD	TX		12/27/2018	4.980	1,980,814						4,064,484	11/16/2018
6985	CF	OKLAHOMA CITY	OK		01/17/2019	5.040	5,116,310						10,225,357	11/21/2018
6986	CF	SACRAMENTO	CA		01/22/2019	4.980	3,201,903						4,397,322	11/15/2018
6987	CF	ASHBURN	VA		02/26/2019	4.810	2,928,003						5,422,113	01/07/2019
6989	CF	COLORADO SPRINGS	CO		12/21/2018	4.970	2,190,429						3,512,971	11/20/2018
6995	CF	ALBUQUERQUE	NM		01/23/2019	4.960	1,752,900						5,102,766	12/10/2018
6996	CF	NAPA	CA		04/12/2019	4.600	2,255,224						4,934,375	02/22/2019
6998	CF	SAN FRANCISCO	CA		01/15/2019	5.070	1,831,642						3,544,960	11/21/2018
6999	CF	RIO RANCHO	NM		01/25/2019	4.890	1,927,796						7,052,967	11/19/2018
7000	CF	CICERO	NY		02/25/2019	4.760	2,368,034						5,161,622	01/03/2019
7001	CF	BELLE ISLE	FL		12/27/2018	4.950	2,086,647						5,797,393	11/16/2018
7002	CF	SAN DIEGO	CA		01/24/2019	4.890	1,214,094						3,707,262	11/28/2018
7004	CF	EAST DUNDEE	IL		01/25/2019	4.980	2,035,496						3,947,028	12/06/2018
7007	CF	FRESNO	CA		04/19/2019	4.990	3,708,439						9,712,960	11/27/2018
7009	CF	MILWAUKEE	WI		12/28/2018	4.890	5,794,871						14,746,297	12/11/2018
7012	CF	CHANDLER	AZ		12/28/2018	4.910	2,416,796						7,034,282	10/24/2018
7014	CF	CHARLESTON	SC		02/13/2019	4.800	2,798,532						5,627,407	12/20/2018
7015	CF	GALLATIN	TN		02/15/2019	4.860	2,634,675						6,393,550	01/14/2019
7016	CF	FRESNO	CA		02/20/2019	4.750	876,931						2,542,936	01/08/2019
7017	CF	ODESSA	FL		12/28/2018	4.860	1,587,557						3,008,193	12/13/2018
7019	CF	ARVADA	CO		02/28/2019	4.840	1,844,509						3,298,573	12/10/2018
7022	CF	SAN DIEGO	CA		02/27/2019	4.700	4,112,024						6,461,171	01/07/2019
7025	CF	VENTURA	CA		03/05/2019	5.300	1,231,703						2,115,100	01/22/2019
7026	CF	SALT LAKE CITY	UT		02/20/2019	4.620	1,750,782						3,734,496	01/07/2019
7027		CANTON	MI		03/15/2019	4.800	1,122,622						2,212,897	01/24/2019
7029	CF	RANCHO CORDOVA	CA		02/14/2019	4.760	1,101,317						2,323,385	12/17/2018
7035	CF	COTTONWOOD	AZ		02/15/2019	4.650	2,176,003						6,236,430	01/02/2019
7041	CF	LOVELAND	CO		01/24/2019	4.810	1,643,279						3,258,920	01/06/2019
7043	CF	SOUTH PASADENA	CA		04/15/2019	4.450	4,721,749						23,652,733	02/27/2019
7045	CF	BELLINGHAM	WA		03/08/2019	4.800	1,300,557						3,740,518	01/21/2019
7046	CF	MILLSAP	TX		02/25/2019	4.660	3,464,475						6,989,077	01/11/2019
7047		ANCHORAGE	AK		03/27/2019	4.520	5,474,501						31,803,996	01/07/2019
7050	CF	LITCHFIELD PARK	AZ		02/25/2019	4.650	1,013,796						3,325,671	01/10/2019
7051		SCOTTSDALE	AZ		05/03/2019	4.740	2,020,417						3,600,892	01/15/2019
7052	CF	NACOGDOCHES	TX		02/28/2019	4.520	896,520						1,419,697	01/15/2019
7053	CF	VINELAND	NJ		02/28/2019	4.520	840,653						1,331,164	02/05/2019
7054		SAINT LOUIS	MO		02/28/2019	4.520	819,371						1,297,456	01/15/2019
7055	CF	GAINESVILLE	GA		02/28/2019	4.520	793,655						1,256,734	01/21/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7056	CF	MOBILE	AL		02/28/2019	4.520	569,570						901,031	01/26/2019
7057	CF	COLLEGE DALE	TN		03/13/2019	4.520	707,714						1,116,364	01/21/2019
7058	CF	YULEE	FL		03/13/2019	4.520	717,412						1,131,697	01/31/2019
7059		ZANESVILLE	OH		02/28/2019	4.520	840,742						1,331,164	01/26/2019
7060	CF	CIRCLEVILLE	OH		02/28/2019	4.520	560,347						886,364	01/26/2019
7061	CF	SAINT GEORGE	UT		02/28/2019	4.520	793,655						1,256,734	02/06/2019
7062	CF	FARGO	ND		02/28/2019	4.520	756,499						1,197,016	01/30/2019
7063	CF	COLUMBUS	IN		02/28/2019	4.520	700,456						1,108,586	01/26/2019
7065	CF	VAN NUYS	CA		03/18/2019	4.480	2,247,078						3,981,661	01/16/2019
7068	CF	NEWBERRY	SC		04/15/2019	4.500	2,178,054						3,572,954	02/11/2019
7069	CF	ARTESIA	NM		04/15/2019	4.500	1,474,036						2,504,963	02/07/2019
7070	CF	BAY CITY	MI		04/15/2019	4.500	2,046,050						3,294,123	01/24/2019
7071	CF	MCALLEN	TX		04/15/2019	4.500	1,474,036						2,479,185	02/08/2019
7072	CF	INDIANAPOLIS	IN		04/15/2019	4.500	1,628,040						2,841,712	02/06/2019
7073	CF	KENT	WA		03/25/2019	4.470	1,402,628						3,839,158	01/15/2019
7075	CF	STOCKBRIDGE	GA		02/21/2019	4.590	1,376,793						2,829,631	01/19/2019
7077	CF	SIERRA VISTA	AZ		03/15/2019	4.730	979,864						2,896,208	01/23/2019
7078	CF	SEATTLE	WA		03/12/2019	4.530	3,860,329						7,737,188	01/15/2019
7079	CF	RENO	NV		03/26/2019	4.660	1,267,292						3,404,054	02/05/2019
7084	CF	BOLINGBROOK	IL		03/04/2019	4.730	816,553						1,982,966	02/01/2019
7085	CF	HUBER HEIGHTS	OH		04/01/2019	4.530	1,228,287						2,468,719	01/30/2019
7086	CF	FT WORTH	TX		04/04/2019	4.400	1,916,362						3,807,190	02/22/2019
7088	CF	PACIFIC PALISADES	CA		04/08/2019	4.590	1,876,101						4,293,765	02/11/2019
7089	CF	LAWRENCE	KS		04/12/2019	4.400	3,750,274						9,980,827	02/13/2019
7090	CF	MCALLEN	TX		03/21/2019	4.840	1,926,506						3,719,601	02/07/2019
7091	CF	LAS VEGAS	NV		04/01/2019	4.890	550,753						911,077	02/06/2019
7092	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						5,610,016	02/06/2019
7093	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						5,712,761	02/06/2019
7095	CF	MORENO VALLEY	CA		04/05/2019	4.650	1,006,854						3,005,652	02/07/2019
7096	CF	LAFAYETTE	LA		04/05/2019	5.400	27,205,066						68,122,013	02/26/2019
7097	CF	INDIANAPOLIS	IN		04/26/2019	4.640	1,192,495						2,305,632	01/17/2019
7099	CF	PLAINFIELD	IN		04/15/2019	4.470	3,244,858						6,432,221	02/07/2019
7100	CF	Venice	CA		10/07/2019	4.150	13,842,795						11,849,073	03/12/2019
7101	CF	ROHNERT PARK	CA		04/25/2019	4.690	1,560,326						2,688,899	02/11/2019
7102	CF	SEATTLE	WA		07/09/2019	4.600	3,638,152						7,408,686	02/26/2019
7105	CF	SUNNYVALE	CA		04/11/2019	4.690	1,831,519						2,466,305	02/22/2019
7106	CF	ST LOUIS PARK	MN		04/05/2019	4.460	1,796,875						2,465,968	02/19/2019
7110	CF	GRANDVILLE	MI		03/29/2019	4.610	843,656						1,345,095	02/15/2019
7111	CF	FRESNO	CA		03/29/2019	4.430	1,577,107						3,273,465	02/21/2019
7112	CF	ROEBUCK	SC		04/01/2019	4.450	3,355,687						5,905,842	02/15/2019
7113	CF	CORPUS CHRISTI	TX		04/03/2019	4.450	1,475,172						3,973,333	02/22/2019
7116	CF	JACKSONVILLE	FL		05/21/2019	4.400	2,727,602						4,348,715	02/20/2019
7119	CF	TUCSON	AZ		04/12/2019	4.520	3,709,839						8,905,580	02/21/2019
7120	CF	HENDERSON	NV		04/24/2019	4.500	3,414,852						6,248,136	03/15/2019
7122	CF	OCEANSIDE	CA		04/03/2019	4.460	858,430						1,295,312	02/27/2019
7123	CF	INDIANAPOLIS	IN		04/18/2019	4.400	4,436,300						9,065,928	02/27/2019
7124	CF	CARLSBAD	CA		03/26/2019	4.300	9,569,989						16,298,148	03/13/2019
7128	CF	SAN DIEGO	CA		05/07/2019	4.540	1,418,852						3,069,109	03/12/2019
7129	CF	O FALLON	IL		05/23/2019	4.490	1,386,521						3,391,012	03/29/2019
7131	CF	LAKE SAINT LOUIS	MO		05/02/2019	4.340	1,690,976						2,976,276	03/21/2019
7134	CF	SAN DIEGO	CA		05/31/2019	4.400	8,907,240						14,894,227	04/12/2019
7136	CF	SAN DIEGO	CA		05/07/2019	4.540	2,364,753						4,905,490	03/12/2019

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		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
7137	CF	FRESNO	CA		04/03/2019	4.570	2,016,372						5,425,221	03/01/2019
7138	CF	PORTERVILLE	CA		04/03/2019	4.570	2,297,726						4,579,860	03/01/2019
7139	CF	DALLAS	GA		04/17/2019	4.790	879,025						4,325,333	03/15/2019
7140	CF	LAREDO	TX		04/03/2019	4.690	1,314,683						2,938,601	02/19/2019
7141		NEWARK	NJ		05/23/2019	4.670	3,218,954						7,501,513	03/21/2019
7142	CF	CORONA	CA		05/06/2019	4.120	4,916,115						15,831,256	03/07/2019
7143	CF	CORONA	CA		06/20/2019	4.350	1,410,455						3,382,180	03/07/2019
7144	CF	PARKER	CO		05/06/2019	4.500	5,048,498						9,546,315	03/12/2019
7146	CF	ROUND ROCK	TX		05/07/2019	4.440	1,031,928						1,987,632	05/01/2019
7147		JOHNSON CITY	NY		05/24/2019	4.820	885,350						1,076,944	03/20/2019
7150	CF	LOS GATOS	CA		05/17/2019	4.640	1,608,928						3,073,951	03/12/2019
7155	CF	SEATTLE	WA		04/25/2019	4.480	5,035,663						8,719,767	03/15/2019
7156	CF	SEATTLE	WA		04/25/2019	4.480	4,486,318						6,257,602	03/15/2019
7158	CF	COLMAR	PA		05/28/2019	4.580	1,441,788						2,728,846	03/19/2019
7159	CF	DAVIE	FL		06/26/2019	4.460	1,839,201						2,976,949	03/20/2019
7160	CF	LOCKPORT	IL		04/08/2019	4.620	2,346,571						3,175,348	03/12/2019
7163	CF	ROCKY MOUNT	NC		04/10/2019	5.110	874,238						1,994,461	03/13/2019
7165	CF	LAS VEGAS	NV		06/24/2019	4.360	6,958,037						14,980,941	04/18/2019
7166	CF	LAS VEGAS	NV		06/24/2019	4.360	4,409,053						7,340,163	04/18/2019
7167	CF	LAS VEGAS	NV		06/24/2019	4.360	6,039,485						9,803,594	04/18/2019
7168	CF	LAS VEGAS	NV		06/24/2019	4.360	3,191,971						5,733,885	04/18/2019
7170		PORTLAND	OR		05/15/2019	4.570	7,742,928						20,938,350	04/16/2019
7172	CF	FRASER	MI		05/24/2019	4.310	10,445,390						12,098,831	03/27/2019
7174		SAN DIEGO	CA		06/12/2019	4.230	2,801,444						6,493,443	04/15/2019
7176	CF	GETZVILLE	NY		05/28/2019	4.600	1,414,658						2,744,841	04/04/2019
7178	CF	CORONA	CA		05/13/2019	4.290	1,876,265						4,380,656	03/29/2019
7179	CF	CORONA	CA		07/09/2019	4.340	1,224,304						7,125,556	04/25/2019
7180	CF	HOUSTON	TX		05/28/2019	4.730	1,735,800						3,508,083	04/03/2019
7186	CF	GRAPEVINE	TX		04/10/2019	4.850	624,936						2,264,481	03/13/2019
7187	CF	AMARILLO	TX		05/14/2019	4.460	2,454,447						3,463,874	03/25/2019
7188	CF	MT PLEASANT	MI		05/24/2019	4.510	1,167,496						2,026,703	04/27/2019
7189	CF	LAWTON	OK		05/31/2019	4.600	827,070						2,354,406	04/17/2019
7190	CF	HARLINGEN	TX		06/10/2019	4.890	691,484						1,560,396	04/02/2019
7193	CF	MISSOURI CITY	TX		06/12/2019	4.300	1,155,325						2,296,280	04/17/2019
7194	CF	TROY	MI		07/02/2019	4.610	1,597,051						2,946,164	04/17/2019
7198	CF	SAN RAFAEL	CA		06/21/2019	4.640	881,785						2,314,946	04/15/2019
7199	CF	SCOTTSDALE	AZ		07/02/2019	4.100	16,255,139						37,185,521	05/17/2019
7200	CF	SANTA MONICA	CA		06/12/2019	4.250	1,926,517						3,641,600	04/25/2019
7201	CF	BEND	OR		05/31/2019	4.200	3,561,441						7,358,698	04/23/2019
7202	CF	ARKANSAS CITY	KS		06/10/2019	4.900	709,992						1,400,000	04/11/2019
7203	CF	GERMANTOWN	TN		06/07/2019	4.300	2,642,297						4,875,814	04/30/2019
7212	CF	TUALATIN	OR		05/24/2019	4.390	2,062,651						4,152,092	04/15/2019
7214	CF	SAN DIEGO	CA		07/08/2019	4.410	2,527,480						6,853,677	04/25/2019
7215	CF	YUKON	OK		06/14/2019	4.620	791,560						1,481,481	04/12/2019
7216	CF	SEASIDE	CA		06/06/2019	4.920	576,863						2,263,314	04/26/2019
7218		San Antonio	TX		10/24/2019	4.250	533,459						1,745,526	09/12/2019
7219	CF	FORT WAYNE	IN		06/11/2019	4.300	645,473						1,041,965	04/20/2019
7220	CF	MOUNT VERNON	WA		06/11/2019	4.300	762,017						1,235,550	04/23/2019
7221	CF	YUCAIPA	CA		06/11/2019	4.300	905,455						1,487,099	04/25/2019
7222	CF	NORTH MYRTLE BEACH	SC		06/11/2019	4.300	1,066,823						1,661,338	04/10/2019
7223	CF	STAFFORD	VA		06/11/2019	4.300	986,139						1,533,273	04/16/2019
7224	CF	CARTHAGE	TX		06/11/2019	4.300	374,733						629,254	04/29/2019

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7225	CF	GEORGETOWN	TX		06/11/2019	4.300	977,174						1,516,778	04/10/2019
7226	CF	REDDING	CA		06/11/2019	4.300	923,385						1,395,366	04/24/2019
7227	CF	PRINCETON	TX		06/11/2019	4.300	762,017						1,277,274	04/15/2019
7228	CF	ORLANDO	FL		06/11/2019	4.300	1,192,332						1,862,073	04/25/2019
7229		REPUBLIC	MO		06/11/2019	4.300	510,999						789,253	04/25/2019
7232	CF	STOCKTON	CA		05/22/2019	4.220	3,952,517						10,974,154	04/08/2019
7237	CF	ANKENY	IA		06/20/2019	4.600	1,059,209						1,671,377	04/23/2019
7238	CF	MIDWEST CITY	OK		06/20/2019	4.600	1,197,367						1,930,979	04/18/2019
7239	CF	OKLAHOMA CITY	OK		05/17/2019	4.260	2,962,237						6,982,411	04/18/2019
7242	CF	RIALTO	CA		06/04/2019	4.370	1,580,995						2,761,000	05/09/2019
7243	CF	WOODSTOCK	IL		06/06/2019	4.360	2,644,351						5,672,250	04/16/2019
7244	CF	Rome	GA		08/28/2019	4.550	851,131						1,586,472	06/01/2019
7246	CF	WOODLAND	CA		06/12/2019	4.790	1,753,680						4,565,235	05/03/2019
7250	CF	NORTH HILLS	CA		07/01/2019	4.340	1,267,312						3,790,119	05/08/2019
7252	CF	GARLAND	TX		05/29/2019	4.690	990,169						2,090,626	05/07/2019
7253	CF	LA HABRA	CA		06/18/2019	4.470	1,931,380						3,401,104	05/14/2019
7255	CF	Puyallup	WA		08/06/2019	4.350	1,384,069						2,877,423	06/26/2019
7257	CF	TUCSON	AZ		07/19/2019	4.500	936,039						2,357,143	05/09/2019
7258	CF	FLORENCE	OR		07/19/2019	4.500	686,428						1,579,065	05/14/2019
7261		Southfield	MI		08/08/2019	4.150	3,540,837						2,963,017	06/19/2019
7262	CF	Brighton	MI		07/26/2019	4.250	2,171,462						4,376,074	06/06/2019
7263	CF	St Charles	IL		07/31/2019	4.400	1,945,537						3,334,614	06/13/2019
7264	CF	Algonquin	IL		08/01/2019	4.400	1,945,537						2,905,614	06/13/2019
7265	CF	Harwood Heights	IL		07/31/2019	4.400	1,945,537						3,199,659	06/13/2019
7266	CF	San Bernardino	CA		03/05/2020	4.440	3,537,091						7,384,415	05/23/2019
7269	CF	SALEM	OR		07/15/2019	4.460	4,590,136						9,651,320	05/15/2019
7270	CF	AMERICAN FORK	UT		06/20/2019	4.510	797,536						1,295,769	05/28/2019
7271	CF	CLOVIS	CA		07/16/2019	5.000	24,036,906						50,294,906	05/23/2019
7275	CF	Houston	TX		07/26/2019	4.300	997,524						1,523,545	06/26/2019
7277	CF	Portland	OR		07/29/2019	4.250	14,482,905						28,560,238	06/03/2019
7278	CF	KINGSVILLE	TX		06/20/2019	4.450	1,296,643						2,363,931	05/31/2019
7279	CF	FEDERAL WAY	WA		07/15/2019	4.250	4,413,838						9,486,226	05/29/2019
7281	CF	COLORADO SPRINGS	CO		07/12/2019	4.500	1,594,873						3,428,571	06/06/2019
7284	CF	Pace	FL		07/30/2019	4.300	7,219,322						14,520,071	06/03/2019
7285	CF	North Ridgeville	OH		07/30/2019	4.270	1,817,307						6,876,934	06/14/2019
7287	CF	Canton	OH		09/25/2019	4.300	3,887,758						9,468,215	06/13/2019
7288	CF	Deer Park	TX		08/09/2019	4.200	4,250,508						7,428,483	06/19/2019
7291	CF	Duvall	WA		08/02/2019	4.300	2,584,490						5,672,695	06/03/2019
7292	CF	STOW	OH		07/11/2019	4.510	1,150,151						1,928,242	06/03/2019
7297	CF	CARROLLTON	GA		07/22/2019	4.300	1,930,393						3,418,068	06/04/2019
7298	CF	New York	NY		08/12/2019	4.350	1,897,654						3,771,750	06/14/2019
7300	CF	Ontario	CA		07/23/2019	4.150	1,469,609						2,066,246	06/07/2019
7301	CF	Medford	OR		08/16/2019	4.400	1,383,450						2,214,012	06/20/2019
7302	CF	Austin	TX		08/19/2019	4.200	3,066,415						6,663,587	06/28/2019
7310	CF	Corpus Christi	TX		08/07/2019	4.360	1,775,600						4,549,764	06/13/2019
7311	CF	Odessa	TX		08/16/2019	4.000	3,676,543						4,967,874	06/20/2019
7313	CF	Cypress	TX		07/25/2019	4.450	1,554,862						4,946,667	06/19/2019
7320	CF	Los Angeles	CA		09/03/2019	4.150	1,459,390						5,917,120	06/26/2019
7324	CF	Los Angeles	CA		09/10/2019	4.090	1,748,127						2,715,402	07/10/2019
7325	CF	Wauwatosa	WI		08/08/2019	4.400	2,779,344						5,394,353	06/25/2019
7328	CF	Mesa	AZ		08/15/2019	4.200	4,027,542						8,317,551	07/09/2019
7329	CF	Peculiar	MO		10/08/2019	4.150	3,645,269						6,798,457	07/10/2019

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		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
7330	CF	Mesa	AZ		08/12/2019	4.180	1,565,683						3,028,083	06/24/2019
7331	CF	Lake Elsinore	CA		08/14/2019	4.180	920,990						1,644,026	06/25/2019
7332	CF	Milwaukee	WI		08/16/2019	3.850	5,017,819						10,693,477	07/11/2019
7333	CF	Milwaukee	WI		08/16/2019	3.850	5,034,407						11,549,482	07/11/2019
7334	CF	Sacramento	CA		07/31/2019	4.200	1,194,737						2,655,902	06/24/2019
7336	CF	Staunton	VA		09/13/2019	4.500	1,892,653						3,197,747	07/02/2019
7337		Naples	FL		08/14/2019	4.250	723,350						1,441,970	07/02/2019
7344	CF	Placentia	CA		08/26/2019	4.050	919,654						1,558,100	07/10/2019
7345	CF	Woodbury	MN		08/09/2019	4.060	3,042,531						11,266,116	07/02/2019
7347	CF	Farmers Branch	TX		08/27/2019	3.650	2,123,608						3,356,484	07/03/2019
7348	CF	Watsonville	CA		09/03/2019	3.950	4,698,057						8,142,269	07/15/2019
7349	CF	Victorville	CA		09/06/2019	4.200	2,556,313						8,662,835	07/17/2019
7351	CF	Elk Grove Village	IL		08/02/2019	4.060	1,609,265						2,720,274	07/02/2019
7352	CF	Manteca	CA		11/01/2019	3.690	2,492,185						5,248,301	09/11/2019
7353		West Springfield	MA		09/09/2019	4.100	1,651,795						3,753,656	07/15/2019
7357	CF	Draper	UT		09/10/2019	4.250	2,934,866						5,424,806	07/19/2019
7360		Austin	TX		09/12/2019	4.030	3,185,335						4,936,459	08/01/2019
7362	CF	Los Angeles	CA		11/22/2019	3.940	1,629,169						2,474,634	10/01/2019
7365		Kent	WA		10/23/2019	4.100	1,141,791						6,163,312	08/22/2019
7366	CF	Henderson	NV		08/13/2019	4.250	1,861,253						3,269,143	07/11/2019
7367	CF	Santa Clara	CA		09/20/2019	4.110	1,844,905						3,367,744	07/30/2019
7369	CF	Cold Spring	KY		11/12/2019	3.950	1,477,394						3,303,936	08/01/2019
7371	CF	Detroit	MI		09/17/2019	4.160	1,872,021						3,175,373	06/07/2019
7372	CF	Tolleson	AZ		08/22/2019	4.480	820,459						2,158,625	07/16/2019
7373		Exton	PA		10/08/2019	3.890	11,576,747						19,899,758	08/19/2019
7378	CF	Carrollton	TX		09/27/2019	4.290	3,740,609						5,547,617	07/30/2019
7379	CF	Yulee	FL		08/28/2019	4.620	1,066,932						1,935,297	07/22/2019
7381	CF	Costa Mesa	CA		10/04/2019	4.130	2,767,958						4,069,069	07/31/2019
7382	CF	Columbus	NC		09/26/2019	3.800	1,446,656						3,438,217	08/08/2019
7383	CF	Columbus	NC		09/26/2019	3.800	1,331,226						2,747,491	08/08/2019
7384	CF	Albuquerque	NM		09/26/2019	3.800	3,912,500						7,753,091	08/07/2019
7385	CF	Oak Hill	WV		09/26/2019	3.800	4,611,216						9,312,479	08/05/2019
7386	CF	Glendale	CA		12/04/2019	3.990	1,342,177						2,594,369	10/18/2019
7387	CF	Woodinville	WA		12/09/2019	4.050	6,791,985						10,847,672	09/12/2019
7388	CF	Seal Beach	CA		12/09/2019	4.050	1,062,399						2,423,931	09/13/2019
7389	CF	Fort Worth	TX		08/27/2019	4.350	784,306						1,207,350	08/02/2019
7390	CF	San Angelo	TX		10/16/2019	4.400	1,217,078						1,838,225	08/09/2019
7392	CF	Alexandria	VA		10/25/2019	3.750	4,236,797						9,143,364	09/05/2019
7395	CF	Menlo Park	CA		12/10/2019	4.000	3,054,927						13,523,815	08/27/2019
7396		Livermore	CA		12/10/2019	4.000	1,573,750						4,374,857	08/27/2019
7397	CF	Gardena	CA		10/04/2019	3.900	3,292,732						7,172,567	08/26/2019
7400	CF	New York	NY		12/10/2019	3.600	2,463,606						3,610,733	10/01/2019
7402	CF	Dixon	IL		11/13/2019	3.900	3,467,879						6,344,035	09/17/2019
7404	CF	San Antonio	TX		10/31/2019	4.350	1,931,065						2,743,978	08/07/2019
7405	CF	Richland	WA		09/12/2019	4.050	1,106,218						2,536,315	08/16/2019
7410	CF	Las Vegas	NV		09/27/2019	3.800	7,584,201						15,742,818	08/23/2019
7411	CF	Las Vegas	NV		09/27/2019	3.800	5,745,607						10,086,447	08/23/2019
7412	CF	Novi	MI		10/30/2019	4.000	3,501,777						6,037,300	09/02/2019
7413	CF	Porterville	CA		10/15/2019	4.100	841,327						2,401,569	09/03/2019
7416	CF	Las Vegas	NV		12/16/2019	4.070	1,215,674						4,392,229	10/30/2019
7417		Kyle	TX		10/15/2019	3.850	836,514						1,440,589	09/03/2019
7418	CF	Benbrook	TX		10/15/2019	3.850	696,341						1,173,053	09/03/2019

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		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
7419		Wichita	KS		10/15/2019	3.850	542,603						984,556	09/04/2019
7420	CF	Hutto	TX		10/15/2019	3.850	830,183						1,329,977	09/03/2019
7421		Dixon	CA		10/15/2019	3.850	637,559						997,159	09/04/2019
7422	CF	White Settlement	TX		10/15/2019	3.850	963,121						1,562,253	09/03/2019
7423		Streetsboro	OH		10/15/2019	3.850	813,905						1,365,273	09/04/2019
7424	CF	Willis	TX		10/15/2019	3.850	845,557						1,365,273	09/03/2019
7425		Richardson	TX		10/15/2019	3.850	1,080,685						1,725,398	09/03/2019
7426	CF	Independence	MO		10/15/2019	3.850	705,385						1,181,274	09/04/2019
7427		Norman	OK		10/15/2019	3.850	705,385						1,185,273	09/04/2019
7428	CF	Kentwood	MI		10/15/2019	3.850	791,297						1,293,273	09/04/2019
7436	CF	Ogden	UT		10/09/2019	3.750	3,629,180						7,182,379	09/10/2019
7438	CF	Highland Falls	NY		10/31/2019	4.250	1,064,884						2,386,450	09/17/2019
7440	CF	NORTH BRUNSWICK	NJ		10/04/2019	4.500	3,450,216						6,202,176	09/13/2019
7441		Huntington Beach	CA		02/07/2020	3.740	1,231,938						4,030,407	12/13/2019
7442	CF	Chatsworth	CA		02/07/2020	3.740	1,705,760						6,959,776	12/16/2019
7443	CF	Panorama City	CA		02/07/2020	3.740	1,421,466						6,899,687	12/13/2019
7444	CF	Tucson	AZ		10/11/2019	3.700	1,702,992						3,642,954	08/16/2019
7445	CF	Hurricane	UT		12/17/2019	4.150	715,850						1,235,007	09/27/2019
7446	CF	Brigham City	UT		12/17/2019	4.150	1,643,303						2,769,436	11/01/2019
7447	CF	Las Vegas	NV		12/17/2019	4.150	1,332,651						2,320,000	10/04/2019
7448	CF	Enoch	UT		12/17/2019	4.150	683,434						1,560,514	09/27/2019
7449	CF	Ivins	UT		12/17/2019	4.150	665,425						1,461,357	09/27/2019
7450	CF	Tuba City	AZ		12/17/2019	4.150	816,699						1,599,014	10/04/2019
7451	CF	North Ogden	UT		12/17/2019	4.150	1,395,682						2,359,965	09/30/2019
7452	CF	Pahrump	NV		12/17/2019	4.150	1,751,355						2,962,920	10/03/2019
7458	CF	Sacramento	CA		02/07/2020	3.740	3,790,577						12,131,854	12/20/2019
7459		Kalamazoo	MI		12/11/2019	4.570	567,525						1,413,154	08/07/2019
7460	CF	San Marino	CA		10/29/2019	3.900	1,743,504						5,544,689	09/12/2019
7461	CF	Jurupa Valley	CA		11/08/2019	3.900	7,456,413						23,421,829	09/10/2019
7462	CF	Fresno	CA		10/24/2019	3.750	1,108,181						3,517,263	09/04/2019
7463	CF	San Bernardino	CA		10/28/2019	3.740	3,085,154						5,018,166	09/09/2019
7464	CF	Carbondale	IL		12/18/2019	4.750	8,548,782						12,460,461	09/21/2019
7466	CF	Murray	UT		11/04/2019	3.820	3,167,658						6,104,951	09/16/2019
7468	CF	Chattanooga	TN		11/01/2019	3.800	796,227						1,444,200	09/09/2019
7469	CF	Seattle	WA		11/22/2019	3.700	3,957,411						8,110,023	10/17/2019
7470	CF	Las Vegas	NV		11/22/2019	3.700	3,957,411						10,058,769	10/18/2019
7473	CF	Henderson	NV		11/04/2019	3.640	3,688,836						18,176,073	10/25/2019
7474		Midland	TX		11/15/2019	3.500	11,049,671						19,448,889	09/18/2019
7475		Rock Springs	WY		11/15/2019	3.500	11,250,671						21,822,667	09/10/2019
7481	CF	San Diego	CA		11/08/2019	3.650	2,589,876						4,620,493	09/20/2019
7482	CF	Grover Beach	CA		11/04/2019	4.040	2,595,261						5,605,431	09/19/2019
7489	CF	Fresno	CA		11/12/2019	3.850	1,699,300						3,639,792	09/20/2019
7490	CF	Fresno	CA		11/12/2019	3.850	1,430,989						2,837,921	09/20/2019
7491	CF	Fresno	CA		11/12/2019	3.850	1,341,553						3,859,242	09/20/2019
7492	CF	Dana Point	CA		03/12/2020	4.750	3,044,842						11,504,025	10/26/2019
7496	CF	Virginia Beach	VA		11/21/2019	4.250	1,401,530						2,483,133	10/04/2019
7497		Santa Cruz	CA		12/16/2019	4.100	1,170,357						3,120,427	10/22/2019
7499	CF	Fort Myers	FL		09/30/2019	4.800	805,636						4,900,843	08/30/2019
7503	CF	Los Angeles	CA		11/21/2019	4.150	1,576,190						3,259,037	10/14/2019
7504	CF	Medford	OR		12/12/2019	4.000	1,686,085						7,035,383	09/27/2019
7505	CF	McMinnville	OR		11/27/2019	3.800	3,510,405						9,120,276	10/03/2019
7506	CF	Evergreen	CO		11/07/2019	3.850	2,125,845						4,098,190	09/30/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7507	CF	Tualatin	OR		11/26/2019	3.800	3,118,221						6,388,060	10/08/2019
7508	CF	Spring	TX		11/26/2019	4.500	3,093,594						5,326,761	10/10/2019
7509	CF	Charleston	SC		12/27/2019	3.980	1,303,208						3,255,461	10/28/2019
7516	CF	Philadelphia	PA		11/08/2019	3.980	1,712,254						2,203,094	10/11/2019
7517	CF	Bozeman	MT		12/04/2019	4.440	990,331						2,084,790	10/08/2019
7519	CF	Apple Valley	CA		11/18/2019	3.950	2,377,412						13,171,186	10/04/2019
7520	CF	Seattle	WA		11/22/2019	3.910	2,774,595						4,683,295	10/08/2019
7524	CF	WEST SACRAMENTO	CA		12/12/2019	3.950	1,674,049						3,414,362	10/22/2019
7526	CF	Champlin	MN		01/28/2020	3.940	1,780,336						2,913,314	11/21/2019
7528	CF	St Augustine	FL		01/28/2020	3.940	1,915,551						3,369,316	11/19/2019
7529	CF	Lake Mary	FL		01/28/2020	3.940	2,095,838						3,658,883	11/19/2019
7531	CF	Corona	CA		11/06/2019	3.910	3,506,068						6,121,518	09/24/2019
7534		North Las Vegas	NV		11/21/2019	3.620	4,425,010						7,988,234	10/14/2019
7536	CF	Dixon	CA		12/17/2019	3.860	1,528,888						2,929,469	10/23/2019
7537	CF	Dixon	CA		12/17/2019	3.860	2,038,517						3,914,981	11/04/2019
7538	CF	Emeryville	CA		11/26/2019	4.500	3,683,330						5,115,718	10/03/2019
7541		Louisville	KY		12/17/2019	4.000	741,644						1,495,626	10/10/2019
7542	CF	Dixon	CA		12/17/2019	3.860	1,278,706						3,419,291	10/23/2019
7543	CF	Carmel	CA		12/30/2019	4.250	6,117,538						9,796,759	11/05/2019
7544	CF	TUCSON	AZ		12/12/2019	3.900	1,436,816						2,436,019	10/18/2019
7545	CF	Gilbert	AZ		11/22/2019	4.130	3,336,407						6,426,907	10/14/2019
7548	CF	South Salt Lake	UT		12/03/2019	3.700	1,215,490						1,826,185	10/25/2019
7549	CF	Charlotte	NC		11/25/2019	4.010	14,681,946						29,261,717	10/23/2019
7550	CF	Chicago	IL		11/25/2019	4.020	6,737,230						12,338,182	10/29/2019
7551	CF	Fallbrook	CA		01/08/2020	4.080	7,815,270						18,774,074	11/27/2019
7552	CF	Kildeer	IL		02/24/2020	4.150	14,503,342						21,950,609	12/18/2019
7553	CF	Lithia Springs	GA		12/20/2019	3.880	1,279,322						1,878,078	12/14/2019
7554	CF	Charlotte	NC		12/20/2019	3.880	2,311,757						3,959,953	11/13/2019
7556	CF	Federal Way	WA		12/11/2019	3.950	8,347,056						20,371,631	10/16/2019
7559	CF	Montvale	NJ		12/19/2019	3.850	2,468,043						3,739,133	10/30/2019
7562	CF	Charleston	SC		12/18/2019	3.750	2,128,760						3,603,185	10/31/2019
7567	CF	West Hollywood	CA		04/09/2020	3.750	4,195,138						7,032,594	02/18/2020
7568	CF	Coralville	IA		01/07/2020	3.750	1,415,981						11,030,113	11/08/2019
7569	CF	Surprise	AZ		01/21/2020	3.830	2,428,982						4,699,800	11/18/2019
7572	CF	Phoenix	AZ		12/26/2019	3.760	4,350,526						7,534,120	11/13/2019
7573	CF	San Fernando	CA		12/23/2019	3.980	1,527,899						2,085,301	10/25/2019
7574	CF	Irvine	CA		12/09/2019	3.890	3,929,849						7,395,623	10/24/2019
7575	CF	Tuscon	AZ		01/21/2020	3.910	2,183,794						5,973,952	11/08/2019
7580	CF	Menifee	CA		01/24/2020	3.870	2,083,631						5,290,557	12/15/2019
7588		Fort Mitchell	KY		01/08/2020	4.050	1,671,100						2,720,001	10/30/2019
7591	CF	Spring Lake	NJ		01/14/2020	4.060	1,403,780						2,378,385	11/18/2019
7598	CF	Evansville	IN		01/22/2020	4.590	959,384						3,060,000	12/08/2019
7599	CF	Anaheim	CA		12/30/2019	4.290	837,544						1,877,611	11/20/2019
7600	CF	Stow	OH		01/21/2020	4.010	2,562,187						3,903,372	11/20/2019
7606	CF	Burbank	CA		01/16/2020	3.950	1,694,881						3,682,457	11/06/2019
7607	CF	Salem	OR		02/12/2020	4.050	1,448,843						2,543,530	11/14/2019
7612	CF	Aurora	CO		01/10/2020	4.300	606,319						848,961	12/19/2019
7618	CF	Bradenton	FL		03/24/2020	3.700	1,419,296						3,583,191	12/01/2019
7620	CF	Bradenton	FL		03/24/2020	3.700	1,139,738						2,322,414	12/11/2019
7622	CF	Bradenton	FL		03/24/2020	3.700	1,333,278						2,582,673	12/06/2019
7625	CF	San Mateo	CA		02/05/2020	3.660	2,835,799						4,347,847	12/09/2019
7626	CF	Newark	OH		01/13/2020	4.230	877,635						1,806,873	11/25/2019

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7627	CF	San Mateo	CA		02/05/2020	3.660	1,985,060						7,038,295	12/09/2019
7628	CF	San Mateo	CA		02/05/2020	3.660	1,417,900						7,666,469	12/09/2019
7631	CF	Bakersfield	CA		01/15/2020	3.960	15,598,186						31,938,229	11/20/2019
7633	CF	FRESNO	CA		01/29/2020	4.020	1,116,338						2,531,381	11/20/2019
7637	CF	Folsom	CA		12/23/2019	4.470	2,507,212						5,085,715	11/17/2019
7641	CF	Cypress	CA		01/17/2020	4.350	2,987,657						5,133,333	12/05/2019
7645	CF	Colorado Springs	CO		02/11/2020	4.300	2,384,152						4,978,418	12/05/2019
7652	CF	Odessa	TX		03/10/2020	4.039	6,300,453						8,566,442	01/13/2020
7653	CF	Doral	FL		04/20/2020	3.860	1,910,721						4,920,221	02/04/2020
7656		Harrison	OH		04/03/2020	3.870	13,667,403						30,792,326	01/24/2020
7660	CF	Menomonee Falls	WI		05/07/2020	3.940	2,276,453						5,242,702	01/16/2020
7666	CF	Mustang	OK		02/06/2020	4.170	1,158,912						2,415,815	12/26/2019
7668	CF	Cicero	IL		05/21/2020	3.510	1,000,826						2,137,554	03/20/2020
7671	CF	Mesa	AZ		02/11/2020	4.250	794,293						2,863,890	01/07/2020
7672	CF	Azusa	CA		05/04/2020	3.940	3,200,000						6,748,308	01/02/2020
7674	CF	Pittsburg	CA		02/06/2020	4.230	755,062						1,189,303	01/03/2020
7676	CF	Chicago	IL		03/10/2020	4.200	749,492						1,511,814	02/14/2020
7677		Redwood City	CA		03/24/2020	3.650	6,165,651						9,875,800	02/11/2020
7683	CF	Mercer Island	WA		02/27/2020	3.900	857,531						1,540,656	01/08/2020
7686	CF	Fresno	CA		02/13/2020	4.470	1,102,831						4,058,798	01/03/2020
7689	CF	Palmdale	CA		06/12/2020	4.000	2,634,467						5,707,911	02/06/2020
7690	CF	Holladay	UT		03/12/2020	3.920	1,680,734						2,951,433	02/03/2020
7694	CF	Apple Valley	MN		03/20/2020	3.670	6,107,445						10,218,014	02/07/2020
7698	CF	Pleasant Hill	CA		05/15/2020	3.300	1,186,391						9,017,957	03/25/2020
7700	CF	Walnut Creek	CA		05/06/2020	3.300	1,657,851						6,377,816	03/20/2020
7704	CF	Rohnert Park	CA		04/28/2020	3.220	2,324,555						4,826,123	02/19/2020
7705	CF	Walnut Creek	CA		06/25/2020	3.750	1,431,534						3,899,702	02/18/2020
7706	CF	Moreno Valley	CA		02/28/2020	4.030	3,030,740						4,510,342	01/23/2020
7708	CF	Los Angeles	CA		03/13/2020	4.330	763,218						2,983,871	01/07/2020
7709	CF	Concord	CA		03/20/2020	3.850	1,577,358						6,356,114	02/01/2020
7710	CF	Fayetteville	AR		03/16/2020	4.050	3,861,323						6,319,543	02/09/2020
7716		Portland	OR		03/19/2020	3.790	963,970						3,127,335	01/30/2020
7718	CF	El Centro	CA		04/09/2020	3.800	2,704,810						6,102,854	02/18/2020
7720	CF	San Diego	CA		04/02/2020	3.600	2,577,674						12,464,000	02/10/2020
7723	CF	Glendale	AZ		04/13/2020	3.700	1,494,472						2,530,052	02/12/2020
7724		San Francisco	CA		04/10/2020	4.150	2,385,458						2,455,311	02/04/2020
7725	CF	Lavale	MD		08/10/2020	4.100	1,356,401						2,615,385	06/14/2020
7727	CF	Chicago	IL		05/01/2020	3.700	934,045						1,974,000	02/22/2020
7732	CF	Gastonia	NC		05/05/2020	3.950	1,868,369						3,126,686	10/01/2019
7733		Newport Beach	CA		05/08/2020	4.200	6,390,119						10,336,912	03/04/2020
7735	CF	Lawrenceville	GA		05/05/2020	3.700	812,619						1,360,705	09/13/2019
7737	CF	Louisville	KY		05/05/2020	3.700	1,060,141						1,490,815	09/27/2019
7738	CF	Birmingham	AL		05/05/2020	3.700	966,736						1,658,542	09/27/2019
7739	CF	Aiken	SC		05/05/2020	3.700	770,587						2,279,031	10/10/2019
7740	CF	Joliet	IL		03/18/2020	4.150	3,086,269						4,897,411	02/06/2020
7744	CF	Anaheim	CA		04/22/2020	3.770	10,036,018						28,950,800	02/12/2020
7747	CF	Berea	OH		05/07/2020	3.570	878,374						3,687,668	02/19/2020
7749	CF	Elkhart	IN		03/26/2020	4.150	918,724						1,919,530	02/11/2020
7754	CF	Brook Park	OH		03/27/2020	3.990	544,800						1,040,057	02/18/2020
7760	CF	Los Angeles	CA		04/15/2020	3.560	1,030,610						2,742,857	03/03/2020
7763	CF	Roswell	GA		05/18/2020	3.550	1,301,956						2,425,314	03/11/2020
7766	CF	San Antonio	TX		05/11/2020	4.070	1,218,325						2,129,520	03/10/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7767	CF	Encino	CA		06/25/2020	3.650	2,860,797						4,681,669	03/05/2020
7774	CF	Seattle	WA		09/01/2020	3.650	12,639,990						23,193,311	04/01/2020
7775	CF	Folsom	CA		05/15/2020	3.330	1,768,532						3,483,482	03/11/2020
7779	CF	San Diego	CA		05/28/2020	3.250	8,167,589						14,269,632	03/23/2020
7782	CF	Lehi	UT		05/08/2020	3.560	1,911,600						3,506,538	03/24/2020
7783		Redwood City	CA		06/30/2020	3.200	5,700,474						10,710,356	03/27/2020
7784	CF	SAN JOSE	CA		05/29/2020	3.850	867,201						1,510,640	04/10/2020
7793	CF	Santa Clarita	CA		06/05/2020	3.200	1,520,126						7,444,718	03/19/2020
7795	CF	Tustin	CA		05/26/2020	3.400	7,599,429						14,190,730	03/19/2020
7808	CF	Sebastopol	CA		05/04/2020	3.500	2,091,616						5,800,350	03/14/2020
7809	CF	Los Angeles	CA		06/22/2020	3.600	953,218						2,738,389	03/18/2020
7810	CF	Sandy	UT		06/05/2020	3.400	1,136,075						2,159,484	04/06/2020
7817	CF	Phoenix	AZ		07/24/2020	3.000	4,412,994						9,932,909	04/03/2020
7818	CF	Gilbert	AZ		07/24/2020	3.000	3,409,212						7,174,275	04/03/2020
7819	CF	Tempe	AZ		07/24/2020	3.000	1,651,822						3,719,513	04/03/2020
7820	CF	Phoenix	AZ		07/24/2020	3.000	3,149,220						6,515,135	04/03/2020
7826		Oakland	CA		08/03/2020	3.330	3,751,060						11,368,612	04/02/2020
7829	CF	Ferndale	MI		05/29/2020	3.400	2,453,922						4,864,625	04/07/2020
7832	CF	Philadelphia	PA		06/04/2020	3.450	4,948,622						7,127,290	03/25/2020
7834	CF	Alameda	CA		05/15/2020	3.640	1,169,713						2,456,877	04/25/2020
7835	CF	Pinellas Park	FL		08/28/2020	3.620	2,591,344						6,334,300	04/08/2020
7836		Van Nuys	CA		08/14/2020	3.620	1,413,460						1,794,293	04/03/2020
7837		St Pete Beach	FL		08/14/2020	3.370	3,526,439						8,025,034	04/01/2020
7838	CF	Chino	CA		06/09/2020	3.250	5,704,152						14,855,164	03/21/2020
7839	CF	San Jose	CA		05/18/2020	3.300	1,585,884						3,800,073	04/10/2020
7842		Sunnyvale	CA		05/20/2020	3.350	1,453,459						3,852,558	02/24/2020
7846	CF	Brownstown	MI		06/18/2020	3.670	5,499,603						17,781,893	04/06/2020
7848	CF	Maryville	TN		06/02/2020	3.880	1,187,018						4,086,402	04/10/2020
7852	CF	San Diego	CA		05/20/2020	3.550	6,075,796						24,490,343	04/15/2020
7854	CF	Eugene	OR		06/12/2020	3.750	938,895						2,305,909	04/10/2020
7858	CF	South Salt Lake	UT		06/22/2020	3.300	1,776,749						3,688,251	04/03/2020
7860	CF	Gilbert	AZ		05/19/2020	3.450	2,685,717						5,029,169	03/27/2020
7866	CF	Roselle	NJ		08/24/2020	3.590	1,673,883						3,840,871	04/15/2020
7867	CF	Portland	OR		07/02/2020	3.850	4,795,800						11,295,898	04/23/2020
7868	CF	Daphne	AL		06/25/2020	4.850	2,226,105						5,201,472	04/21/2020
7870	CF	Lake Elsinore	CA		07/02/2020	4.000	2,281,637						5,924,526	05/08/2020
7871	CF	North Salt Lake	UT		06/18/2020	3.780	3,797,424						8,323,144	05/06/2020
7872	CF	Provo	UT		06/18/2020	3.780	3,473,254						6,355,763	03/23/2020
7873	CF	East Providence	RI		07/30/2020	4.000	943,125						1,775,147	05/20/2020
7874	CF	Waupaca	WI		07/30/2020	4.000	989,131						2,059,907	05/21/2020
7875	CF	Columbus	GA		07/30/2020	4.000	1,288,171						3,732,053	05/19/2020
7877	CF	Pomona	CA		08/26/2020	3.080	4,315,241						6,317,043	06/16/2020
7878	CF	Pomona	CA		08/26/2020	3.080	5,863,099						8,483,074	06/16/2020
7879	CF	Vista	CA		07/10/2020	3.550	939,526						2,384,497	05/20/2020
7881	CF	Las Vegas	NV		07/16/2020	3.430	3,284,995						10,944,687	05/21/2020
7882	CF	Vero Beach	FL		09/11/2020	3.760	1,105,461						3,508,917	07/15/2020
7883	CF	Torrance	CA		08/07/2020	3.910	4,711,650						14,066,161	05/27/2020
7885	CF	Monroe	GA		08/14/2020	3.290	2,155,957						5,591,765	05/29/2020
7887	CF	Buffalo	MN		08/13/2020	3.280	3,385,908						8,282,549	06/11/2020
7890	CF	San Jose	CA		07/21/2020	3.400	2,345,823						8,251,257	06/03/2020
7891		Los Angeles	CA		08/14/2020	3.960	3,308,599						9,195,107	06/08/2020
7894		Downey	CA		07/31/2020	3.750	1,270,479						2,794,940	06/22/2020

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		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
7895	CF	Pontiac	MI		08/04/2020	3.780	1,411,993						2,004,204	06/04/2020
7897	CF	West Fargo	ND		07/31/2020	3.270	4,030,297						8,295,763	06/15/2020
7898	CF	Oxnard	CA		07/17/2020	3.800	2,032,268						3,945,193	06/11/2020
7902	CF	Bellevue	WA		10/23/2020	3.600	7,129,461						16,342,591	08/18/2020
7904	CF	Scottsdale	AZ		08/14/2020	3.990	3,874,789						6,328,271	04/29/2020
7905	CF	Cheshire	CT		07/31/2020	3.710	2,294,397						5,559,649	06/12/2020
7907	CF	Portland	OR		08/26/2020	3.540	5,273,500						10,379,563	06/10/2020
7909	CF	Irving	TX		08/27/2020	3.500	1,901,472						3,692,171	06/21/2020
7913		San Jose	CA		12/18/2020	3.710	3,188,320						6,063,700	07/03/2020
7916	CF	Fresno	CA		08/28/2020	3.760	2,210,922						4,069,018	07/07/2020
7917	CF	East Liverpool	OH		09/03/2020	3.750	699,699						1,609,250	07/22/2020
7918	CF	Grand Chute	WI		08/07/2020	3.900	1,074,876						2,864,600	07/01/2020
7919	CF	Incline Village	NV		08/26/2020	3.850	1,613,376						2,899,885	07/07/2020
7921	CF	Newport Beach	CA		08/07/2020	2.670	1,817,780						7,138,618	06/29/2020
7922	CF	Waconia	MN		08/31/2020	3.040	3,066,466						8,153,723	07/07/2020
7925	CF	Oceanside	CA		08/03/2020	3.600	1,930,650						5,364,312	06/25/2020
7926	CF	Yuba City	CA		08/21/2020	4.100	1,513,397						2,181,750	07/02/2020
7928	CF	Bloomfield Hills	MI		09/11/2020	3.900	1,183,193						2,342,600	07/07/2020
7929	CF	Tempe	AZ		09/09/2020	3.830	3,633,967						6,580,786	05/01/2020
7932		Salem	OR		10/16/2020	4.010	1,851,421						3,057,183	07/13/2020
7935	CF	Wheat Ridge	CO		09/02/2020	3.650	1,366,675						3,270,638	07/08/2020
7936	CF	East Peoria	IL		08/21/2020	3.630	1,147,078						2,584,754	07/16/2020
7939	CF	Houston	TX		08/21/2020	3.910	1,369,477						3,878,956	07/07/2020
7940	CF	Fresno	CA		09/25/2020	3.310	1,271,999						2,373,247	08/14/2020
7942	CF	Davie	FL		09/21/2020	3.850	3,297,854						5,377,692	08/03/2020
7943		San Jose	CA		10/09/2020	3.650	1,484,165						3,031,583	08/17/2020
7944	CF	Dayton	OH		11/17/2020	3.880	1,140,834						2,711,458	07/21/2020
7946	CF	Payson	UT		09/23/2020	3.480	1,368,068						3,430,014	07/30/2020
7951		Bronx	NY		10/23/2020	3.300	2,969,453						7,560,464	08/18/2020
7952	CF	Palm Springs	CA		09/01/2020	3.750	1,258,781						2,641,555	07/20/2020
7956	CF	Roseville	MI		10/21/2020	3.750	1,066,292						1,940,757	07/24/2020
7957	CF	San Francisco	CA		09/21/2020	2.830	4,645,649						8,534,542	07/28/2020
7959	CF	Portland	OR		09/29/2020	3.790	1,205,851						2,794,412	08/24/2020
7960	CF	Fort Worth	TX		09/25/2020	3.560	930,655						1,998,400	07/27/2020
7961	CF	Fresno	CA		10/22/2020	3.450	1,202,461						2,196,392	08/03/2020
7965	CF	Escondido	CA		12/23/2020	2.980	946,850						1,281,945	11/06/2020
7966	CF	Inglewood	CA		09/30/2020	3.740	806,335						1,343,769	08/13/2020
7969	CF	Salinas	CA		01/27/2021	3.780	2,028,445						5,157,500	11/05/2020
7970		Las Vegas	NV		11/02/2020	3.550	14,193,709						29,186,297	09/02/2020
7972	CF	Portland	OR		10/14/2020	3.530	1,986,820						3,595,514	07/29/2020
7974		Bronx	NY		10/28/2020	3.180	1,866,260						3,688,618	08/18/2020
7975		Bronx	NY		10/30/2020	3.180	2,564,912						5,201,767	08/18/2020
7976		Bronx	NY		10/28/2020	3.180	2,105,525						6,306,969	08/18/2020
7977		New York	NY		10/28/2020	3.180	2,679,759						6,714,464	08/25/2020
7978		Brookyn	NY		10/28/2020	3.180	3,349,698						5,153,379	08/28/2020
7979		Bronx	NY		10/28/2020	3.180	3,196,569						9,857,724	08/18/2020
7980		New York	NY		10/30/2020	3.180	1,741,843						4,454,397	08/27/2020
7981		New York	NY		10/30/2020	3.180	1,770,555						2,421,935	08/27/2020
7982		New York	NY		10/30/2020	3.180	1,770,555						2,974,909	08/25/2020
7983		New York	NY		10/30/2020	3.180	1,770,555						4,649,751	08/25/2020
7984		New York	NY		10/22/2020	3.300	2,298,931						6,270,473	08/25/2020
7985		Bronx	NY		10/22/2020	3.300	4,071,024						9,535,645	08/18/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7991		Bronx	NY		10/23/2020	3.300	1,293,149						4,284,705	08/18/2020
7995	CF	Akron	OH		10/27/2020	3.600	8,692,320						14,358,224	03/12/2020
7996	CF	Detroit	MI		10/27/2020	3.600	3,042,661						5,099,694	03/16/2020
7997	CF	Williamsburg	PA		10/27/2020	3.600	859,927						1,443,279	03/18/2020
8006	CF	Woodland	CA		10/16/2020	3.620	1,562,127						2,894,943	08/28/2020
8009	CF	Rancho Dominguez	CA		10/13/2020	2.740	2,485,175						4,697,537	09/02/2020
8015		Salt Lake City	UT		11/02/2020	3.450	656,854						5,257,299	09/17/2020
8016	CF	Salt Lake City	UT		11/02/2020	3.450	1,156,446						3,399,385	09/17/2020
8017	CF	Littleton	CO		11/02/2020	3.450	1,590,832						9,042,985	09/11/2020
8018	CF	Thornton	CO		11/02/2020	3.450	1,562,065						9,950,137	09/11/2020
8019	CF	Aurora	CO		11/02/2020	3.450	2,207,412						4,898,814	09/11/2020
8024	CF	Piscataway	NJ		12/17/2020	3.220	3,224,880						7,992,681	08/27/2020
8025	CF	San Jose	CA		11/19/2020	3.840	1,330,602						1,945,989	08/28/2020
8026	CF	Los Angeles	CA		10/21/2020	2.980	1,247,116						2,923,385	08/20/2020
8027	CF	Edmonds	WA		12/14/2020	3.790	5,225,532						14,809,253	03/10/2020
8029	CF	Raleigh	NC		12/04/2020	3.500	3,848,273						7,921,839	08/14/2020
8030	CF	Ventura	CA		11/20/2020	3.630	1,281,176						5,799,889	10/15/2020
8032	CF	Los Angeles	CA		10/26/2020	3.050	1,655,217						4,112,058	09/03/2020
8033	CF	Vista	CA		10/26/2020	2.950	2,149,716						4,737,369	09/18/2020
8035		Hurst	TX		10/13/2020	3.750	1,255,644						3,006,540	09/03/2020
8036	CF	Dayton	OH		10/26/2020	3.790	644,280						1,237,501	09/04/2020
8037	CF	Shamokin	PA		10/26/2020	3.790	792,553						1,654,600	09/04/2020
8038	CF	Glendale	AZ		10/20/2020	3.550	898,935						1,552,572	09/10/2020
8043	CF	Glendora	CA		10/27/2020	3.960	1,625,313						3,527,539	09/04/2020
8044	CF	Gardena	CA		10/06/2020	2.740	1,172,252						2,378,277	09/02/2020
8047	CF	Sunnyvale	CA		11/30/2020	3.670	4,865,113						12,031,732	08/29/2020
8053		Rocklin	CA		12/10/2020	3.520	1,956,486						3,817,957	08/01/2020
8057	CF	Seattle	WA		03/03/2021	3.750	1,147,569						2,612,568	09/15/2020
8058	CF	Garden Grove	CA		11/06/2020	2.980	9,444,693						33,396,279	09/29/2020
8060	CF	Phoenix	AZ		11/12/2020	3.230	2,831,811						6,650,427	09/21/2020
8061	CF	San Diego	CA		12/01/2020	3.220	4,795,486						18,260,272	10/16/2020
8062	CF	Twinsburg	OH		12/15/2020	3.680	2,854,629						5,725,029	10/25/2020
8063	CF	Chula Vista	CA		11/24/2020	3.460	1,044,128						2,200,786	10/02/2020
8064	CF	Carson	CA		11/23/2020	3.320	2,461,899						10,285,714	09/28/2020
8066	CF	Pasedena	CA		11/10/2020	3.210	2,737,766						10,828,357	10/02/2020
8071		Indianola	IA		11/16/2020	3.570	3,251,304						8,418,950	09/28/2020
8073	CF	Oxnard	CA		11/30/2020	2.980	5,572,369						8,993,682	10/01/2020
8074	CF	Vancouver	WA		11/24/2020	3.630	3,531,626						8,288,685	10/26/2020
8076	CF	Chesapeake	VA		11/10/2020	3.900	1,616,407						2,659,257	09/29/2020
8077	CF	Brea	CA		11/10/2020	2.770	2,818,138						8,929,184	09/28/2020
8078	CF	Hawthorne	CA		12/04/2020	3.530	948,338						1,869,657	10/08/2020
8079	CF	Walnut Creek	CA		11/23/2020	3.320	959,761						1,863,920	10/13/2020
8085	CF	Auburn	WA		12/08/2020	2.600	3,970,442						7,506,251	10/02/2020
8086	CF	Orlando	FL		02/26/2021	3.350	1,792,284						3,074,104	10/19/2020
8087	CF	Loveland	CO		01/20/2021	4.040	943,205						2,592,857	10/22/2020
8089	CF	Killeen	TX		12/09/2020	3.810	1,930,531						3,253,603	10/15/2020
8090	CF	Shawnee	KS		12/11/2020	3.730	2,169,047						5,002,001	10/22/2020
8091	CF	San Antonio	TX		11/19/2020	4.200	857,503						1,857,143	10/18/2020
8092	CF	Creswell	OR		12/14/2020	3.650	1,583,995						2,291,065	10/02/2020
8095		Vernon	CA		11/30/2020	3.080	997,173						5,617,585	10/20/2020
8096	CF	Palm Desert	CA		12/11/2020	3.350	2,452,285						4,214,955	10/20/2020
8100		Waco	TX		04/30/2021	3.460	16,685,555						26,488,312	11/20/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8111	CF	San Jose	CA		01/15/2021	3.930	2,900,329						5,408,608	10/27/2020
8113	CF	Rancho Cordova	CA		12/22/2020	3.180	1,555,085						5,106,328	11/10/2020
8114		West Sacramento	CA		12/22/2020	3.180	677,979						4,223,253	12/10/2020
8115	CF	West Sacramento	CA		12/22/2020	3.180	3,318,779						8,793,024	11/10/2020
8117	CF	San Antonio	TX		12/17/2020	3.480	2,128,524						4,647,916	11/03/2020
8119	CF	Forney	TX		12/30/2020	3.750	3,145,034						5,333,141	11/05/2020
8120	CF	Arlington Heights	IL		12/30/2020	3.750	8,837,827						15,435,600	11/06/2020
8121	CF	Sacramento	CA		12/30/2020	3.750	1,819,827						3,257,004	11/05/2020
8122	CF	Medford	OR		12/30/2020	3.750	3,033,045						5,762,457	11/12/2020
8123	CF	Ames	IA		12/30/2020	3.750	6,215,409						11,127,907	11/10/2020
8127	CF	Burbank	CA		12/31/2020	2.920	5,678,597						9,912,788	12/03/2020
8129	CF	Las Vegas	NV		03/05/2021	3.690	2,997,799						21,368,817	02/09/2021
8133	CF	Buffalo	NY		03/05/2021	4.000	1,676,086						3,737,361	01/04/2021
8134	CF	Oceanside	CA		12/09/2020	2.880	4,577,161						6,846,702	10/29/2020
8135	CF	Winston Salem	NC		01/04/2021	3.900	2,008,667						5,575,782	11/16/2020
8138	CF	Santa Monica	CA		12/30/2020	2.950	8,631,870						20,815,290	11/17/2020
8142	CF	Painesville	OH		01/13/2021	3.350	2,695,167						9,077,230	11/28/2020
8145	CF	Salem	OR		01/11/2021	3.740	1,354,812						3,986,757	11/16/2020
8150	CF	Shorewood	IL		01/27/2021	3.470	1,060,529						3,825,029	11/20/2020
8152	CF	Terrell	TX		01/27/2021	4.250	1,315,250						2,863,804	11/16/2020
8153	CF	Lewisville	TX		02/11/2021	2.840	1,635,797						2,997,439	12/14/2020
8154	CF	Jackson	MS		01/25/2021	3.610	1,191,607						1,942,642	12/23/2020
8155	CF	Oceanside	CA		02/05/2021	4.180	3,348,628						5,826,071	12/04/2020
8157	CF	Albuquerque	NM		02/25/2021	3.380	3,044,893						11,228,716	12/08/2020
8160	CF	San Diego	CA		03/31/2021	2.900	1,499,164						2,351,689	12/16/2020
8161	CF	Burbank	CA		02/17/2021	2.890	3,423,667						5,817,238	12/15/2020
8164	CF	Gilroy	CA		02/12/2021	3.740	1,721,248						6,710,000	12/08/2020
8165	CF	Carson City	NV		01/29/2021	3.610	3,126,776						7,502,319	12/10/2020
8170	CF	Riverside	CA		02/16/2021	3.190	3,374,626						9,517,267	12/20/2020
8171	CF	Broadview	IL		02/04/2021	3.850	1,145,722						1,597,623	12/10/2020
8173	CF	San Antonio	TX		03/01/2021	3.650	1,682,529						3,301,196	12/16/2020
8174	CF	Salt Lake City	UT		03/01/2021	3.620	2,527,985						4,061,538	01/05/2021
8176	CF	Pasadena	CA		02/25/2021	2.790	2,945,370						6,775,539	01/08/2021
8177		Bronx	NY		02/12/2021	3.940	770,947						1,340,429	12/22/2020
8185		Atlanta	GA		02/26/2021	4.210	2,573,944						5,027,066	12/17/2020
8186	CF	Culver City	CA		03/11/2021	2.830	2,382,600						6,553,041	01/22/2021
8191	CF	Morro Bay	CA		02/16/2021	3.020	1,544,022						4,723,680	01/06/2021
8193	CF	Reynoldsburg	OH		03/10/2021	3.660	1,073,928						1,958,122	12/14/2020
8196		Burleson	TX		04/19/2021	3.930	2,176,307						3,534,511	01/20/2021
8198		Charlotte	NC		04/19/2021	3.930	1,073,960						1,383,225	01/19/2021
8201		Solon	OH		05/14/2021	3.940	5,627,901						8,687,430	02/01/2021
8207	CF	Hialeah	FL		04/14/2021	3.780	1,261,927						2,059,058	01/20/2021
8210	CF	Lakewood	CO		03/19/2021	3.410	3,634,734						6,090,996	01/20/2021
8212		Denver	CO		04/01/2021	3.010	4,549,121						9,443,566	01/21/2021
8214	CF	Portland	OR		03/24/2021	2.950	1,736,215						3,314,392	01/30/2021
8217	CF	La Crosse	WI		06/17/2021	2.600	7,087,288						13,900,644	03/17/2021
8218	CF	Sarasota	FL		03/16/2021	3.920	1,939,691						4,650,916	01/25/2021
8219	CF	Bronx	NY		04/14/2021	3.370	4,843,136						15,083,588	02/17/2021
8220	CF	Idaho Falls	ID		03/12/2021	2.960	1,859,164						4,499,996	02/01/2021
8221	CF	Idaho Falls	ID		03/12/2021	2.960	3,093,215						5,474,669	02/01/2021
8224	CF	Plano	TX		03/05/2021	3.650	1,743,191						2,642,450	02/02/2021
8225	CF	Bridgeport	CT		05/28/2021	3.500	6,730,084						11,819,672	04/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8227	CF	Los Angeles	CA		03/18/2021	2.730	8,300,361						11,821,847	02/10/2021
8229	CF	North Las Vegas	NV		03/26/2021	3.450	1,547,786						3,274,516	02/09/2021
8230	CF	La Jolla	CA		04/07/2021	2.940	1,256,219						3,811,175	02/07/2021
8233	CF	Orange	CA		03/11/2021	3.710	2,108,102						3,181,817	02/10/2021
8235		Vacaville	CA		03/31/2021	3.940	1,300,000						7,976,095	02/02/2021
8237	CF	Chattanooga	TN		03/30/2021	3.530	2,282,900						3,995,253	02/03/2021
8239		Poulsbo	WA		03/23/2021	3.270	1,675,128						3,132,719	02/16/2021
8243		Cranberry Twp	PA		04/02/2021	3.040	954,318						3,780,943	02/03/2021
8244	CF	McDonough	GA		05/17/2021	3.010	2,588,834						6,352,722	03/19/2021
8245	CF	Fairburn	GA		05/17/2021	3.010	1,150,593						1,922,760	03/12/2021
8246	CF	Redondo Beach	CA		04/16/2021	3.240	1,548,709						2,461,485	02/16/2021
8247	CF	Sacramento	CA		05/04/2021	2.980	1,437,995						8,271,094	02/25/2021
8249	CF	Pico Rivera	CA		04/12/2021	2.920	1,478,066						4,117,812	02/17/2021
8251	CF	Bell	CA		04/07/2021	4.300	1,175,177						6,317,003	02/17/2021
8252	CF	Syracuse	NY		04/27/2021	3.110	3,553,596						7,674,693	03/10/2021
8254	CF	West Sacramento	CA		04/08/2021	3.150	2,307,057						5,081,627	02/25/2021
8255		West Sacramento	CA		04/08/2021	3.150	1,684,822						5,460,143	03/01/2021
8256	CF	West Sacramento	CA		04/08/2021	3.150	1,512,511						4,452,543	03/01/2021
8257	CF	San Jose	CA		04/12/2021	3.330	8,835,718						18,155,797	02/22/2021
8258	CF	Stockton	CA		04/08/2021	3.150	3,072,886						7,995,299	02/17/2021
8259	CF	Stockton	CA		04/08/2021	3.150	1,364,131						3,093,489	02/17/2021
8261	CF	Rancho Cucamonga	CA		04/12/2021	3.080	3,476,522						6,916,556	02/24/2021
8264	CF	North Las Vegas	NV		04/28/2021	3.510	4,816,893						12,817,373	02/08/2021
8265	CF	Warner Robins	GA		03/24/2021	3.560	1,158,424						1,861,934	02/22/2021
8268	CF	Byron Center	MI		04/19/2021	3.630	1,983,479						3,749,063	02/17/2021
8269	CF	Denver	CO		04/23/2021	4.250	3,272,740						15,005,161	03/01/2021
8271	CF	Norristown	PA		06/15/2021	3.630	4,079,053						8,379,975	03/09/2021
8272	CF	Tempe	AZ		04/22/2021	3.690	3,553,003						6,613,732	02/25/2021
8274	CF	Placerville	CA		04/19/2021	3.860	3,748,597						13,558,885	03/02/2021
8282	CF	Tucson	AZ		04/28/2021	3.950	1,817,524						3,038,048	03/16/2021
8283	CF	Tucson	AZ		04/28/2021	3.700	1,530,763						2,697,446	03/16/2021
8289		Loveland	CO		05/25/2021	3.170	22,574,063						34,762,828	03/05/2021
8291		Rohnert Park	CA		04/27/2021	3.860	1,720,510						5,185,300	02/17/2021
8292		Baltimore	MD		06/03/2021	3.800	5,935,651						12,233,529	03/23/2021
8293		Catonsville	MD		07/02/2021	3.780	19,086,681						39,931,407	03/04/2021
8298	CF	Venice	FL		04/13/2021	4.150	996,815						2,938,218	03/11/2021
8299	CF	La Porte	TX		04/15/2021	4.150	1,648,392						3,072,357	03/02/2021
8304	CF	Pomona	CA		05/10/2021	3.260	2,846,977						4,072,133	03/12/2021
8306	CF	Portland	OR		04/13/2021	3.850	1,546,329						3,311,479	03/02/2021
8307	CF	Albuquerque	NM		05/14/2021	2.770	2,706,985						8,241,185	04/12/2021
8309	CF	Englewood	FL		05/07/2021	2.940	1,051,689						1,535,731	03/04/2021
8311	CF	Suwanee	GA		04/22/2021	3.740	1,416,796						2,140,991	03/05/2021
8312	CF	Las Vegas	NV		04/22/2021	3.190	1,508,678						4,899,631	02/26/2021
8314	CF	Rio Rancho	NM		06/16/2021	3.910	4,248,704						6,337,463	03/19/2021
8315	CF	Edmond	OK		06/16/2021	3.910	3,331,370						5,678,817	03/19/2021
8316	CF	Fayetteville	NC		06/16/2021	3.910	3,302,401						5,198,831	03/19/2021
8317	CF	Redding	CA		06/16/2021	3.910	2,800,282						4,711,795	03/25/2021
8318	CF	Lithonia	GA		06/16/2021	3.910	2,655,440						3,729,002	04/01/2021
8319	CF	Norfolk	VA		06/16/2021	3.910	2,549,222						4,243,164	03/13/2021
8320	CF	Pittsburgh	PA		06/16/2021	3.910	2,076,071						4,254,676	03/22/2021
8321	CF	Philadelphia	PA		06/16/2021	3.910	2,018,134						2,713,232	03/22/2021
8322	CF	Greenville	NC		06/16/2021	3.910	2,167,804						3,196,978	03/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8323	CF	Lincolnton	NC		06/16/2021	3.910	1,448,422						2,520,821	03/23/2021
8324	CF	Gastonia	NC		06/16/2021	3.910	1,351,860						2,099,822	03/23/2021
8325	CF	Ocala	FL		06/16/2021	3.910	840,085						1,962,582	03/25/2021
8326	CF	Centennial	CO		06/16/2021	3.910	1,124,941						2,034,230	03/26/2021
8327	CF	Salisbury	NC		06/16/2021	3.910	1,303,580						1,804,713	03/24/2021
8328	CF	Winston Salem	NC		06/16/2021	3.910	1,110,457						1,542,219	03/24/2021
8329	CF	Wheaton	IL		06/16/2021	3.910	917,334						1,245,663	03/25/2021
8330	CF	Algonquin	IL		06/16/2021	3.910	540,744						2,192,882	03/23/2021
8331	CF	Geneva	NY		06/16/2021	3.910	492,463						834,992	03/18/2021
8332		Olympia	WA		04/30/2021	2.860	6,689,313						15,675,677	03/10/2021
8334	CF	Sacramento	CA		06/03/2021	3.610	4,197,980						5,861,091	03/09/2021
8335	CF	Rehoboth Beach	DE		05/17/2021	3.730	4,361,069						9,344,697	03/24/2021
8347	CF	Long Beach	CA		05/25/2021	2.870	6,131,091						14,838,203	04/05/2021
8350	CF	Voorhees	NJ		05/04/2021	3.510	1,151,152						2,080,641	03/08/2021
8351	CF	Sherman Oaks	CA		05/26/2021	3.670	8,372,169						15,167,144	03/12/2021
8352	CF	Northridge	CA		05/26/2021	3.670	2,911,013						9,529,204	03/12/2021
8353	CF	Northridge	CA		05/26/2021	3.670	3,295,940						6,416,650	03/12/2021
8354	CF	Canoga Park	CA		05/26/2021	3.670	2,550,143						5,478,949	03/12/2021
8356	CF	Murphy	NC		04/23/2021	4.180	2,842,841						5,316,923	03/14/2021
8357	CF	Riverside	CA		05/27/2021	3.520	1,706,742						2,937,675	04/06/2021
8358	CF	San Bernardino	CA		05/27/2021	3.520	2,283,669						6,162,190	04/06/2021
8359	CF	San Bernardino	CA		05/27/2021	3.520	3,028,866						9,376,765	04/06/2021
8360	CF	Upland	CA		05/27/2021	3.520	4,759,646						16,344,305	04/06/2021
8362		Kent	WA		05/06/2021	3.100	767,453						1,671,277	03/15/2021
8363		Perkasie	PA		05/28/2021	4.160	4,039,001						7,326,142	04/05/2021
8365	CF	San Jose	CA		07/26/2021	3.320	2,894,947						8,481,094	03/17/2021
8366		Sparks	NV		05/14/2021	3.820	1,062,291						5,342,461	03/23/2021
8367	CF	Las Vegas	NV		04/14/2021	3.770	1,998,257						3,053,363	03/03/2021
8368	CF	San Francisco	CA		09/02/2021	4.060	14,671,560						24,968,800	05/05/2021
8369		Broadview	IL		05/07/2021	4.370	977,115						1,626,613	03/16/2021
8370		Arvada	CO		05/10/2021	3.510	1,870,622						5,470,014	04/19/2021
8371	CF	Stockton	CA		04/30/2021	4.200	4,600,000						13,650,907	03/09/2021
8375	CF	San Francisco	CA		05/24/2021	2.800	9,190,273						21,466,201	03/24/2021
8380		Lenexa	KS		04/20/2021	4.200	1,593,124						2,483,494	03/16/2021
8382		San Francisco	CA		06/25/2021	4.370	2,441,000						3,824,742	03/24/2021
8386		Bakersfield	CA		05/27/2021	4.230	4,384,582						7,735,000	04/05/2021
8387	CF	Redwood City	CA		05/20/2021	3.370	792,627						5,358,007	04/01/2021
8388	CF	Travelers Rest	SC		05/14/2021	4.270	1,613,534						2,653,767	04/02/2021
8389	CF	Lincoln Park	MI		06/03/2021	3.220	3,780,960						5,604,879	04/12/2021
8393	CF	Pasadena	TX		06/25/2021	2.760	2,687,598						3,803,114	04/16/2021
8399		Duluth	GA		06/25/2021	3.820	3,812,490						6,351,666	07/28/2020
8400	CF	Burbank	CA		06/25/2021	2.710	6,730,226						31,801,646	04/15/2021
8401		Saint Louis	MO		03/31/2022	3.620	23,936,500						51,660,000	10/08/2021
8403	CF	Fresno	CA		08/19/2021	3.130	2,426,813						6,764,940	05/20/2021
8418	CF	Irvine	CA		06/22/2021	2.760	16,316,057						28,343,715	04/26/2021
8419	CF	Philadelphia	PA		06/25/2021	4.240	1,287,346						2,613,627	05/06/2021
8427	CF	Ankeny	IA		04/20/2021	4.320	4,752,527						7,243,956	03/31/2021
8436	CF	State College	PA		08/18/2021	3.650	2,905,972						4,836,666	04/28/2021
8437	CF	Carson City	NV		06/11/2021	3.750	3,850,904						6,705,356	04/30/2021
8440		Anchorage	AK		07/02/2021	3.950	7,319,012						11,950,495	04/22/2021
8441	CF	Murray	UT		07/20/2021	3.880	5,321,560						9,866,704	05/05/2021
8442	CF	Jacksonville	FL		06/25/2021	3.690	2,363,180						3,997,056	05/06/2021

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		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
8443	CF	Los Angeles	CA		06/29/2021	3.350	12,892,769						17,804,200	05/05/2021
8444		Boise	ID		06/21/2021	4.200	2,030,625						4,192,730	05/06/2021
8445	CF	Merritt Island	FL		10/15/2021	3.930	984,716						1,710,000	05/07/2021
8446	CF	Houston	TX		10/15/2021	3.930	2,089,519						3,900,000	04/28/2021
8447	CF	Houston	TX		10/15/2021	3.930	2,497,816						4,700,000	06/23/2021
8451	CF	Santa Clarita	CA		06/30/2021	3.460	4,375,924						6,324,217	05/11/2021
8454		Seneca	SC		06/29/2021	3.600	1,297,652						2,551,357	02/26/2021
8456		South Lake Tahoe	CA		07/01/2021	4.000	15,597,470						30,189,264	05/11/2021
8457	CF	Elgin	IL		07/20/2021	3.050	1,996,250						3,264,689	05/17/2021
8458	CF	Avon	IN		07/20/2021	3.050	1,853,660						3,052,969	05/10/2021
8459	CF	Conyers	GA		06/10/2021	4.480	715,060						2,629,599	05/18/2021
8462	CF	San Juan Capistrano	CA		07/23/2021	3.780	4,351,983						21,755,498	06/19/2021
8463		Fairfield	CA		07/26/2021	3.980	1,379,401						1,847,326	06/03/2021
8468		Salem	OR		07/20/2021	4.010	1,146,379						2,423,099	05/17/2021
8469	CF	Maricopa	AZ		07/19/2021	3.410	1,689,460						3,695,068	05/12/2021
8473	CF	San Antonio	TX		12/31/2021	4.100	23,872,503						60,300,000	06/09/2021
8474		Houston	TX		07/08/2021	3.830	1,447,852						6,879,697	05/20/2021
8475	CF	Las Vegas	NV		07/30/2021	3.600	2,887,026						5,798,001	05/18/2021
8476	CF	Nashville	IL		07/30/2021	3.600	1,117,559						3,386,880	05/26/2021
8477	CF	Harlingen	TX		07/30/2021	3.100	650,088						1,487,552	05/26/2021
8479		Yuma	AZ		08/03/2021	3.830	2,660,164						3,732,413	06/18/2021
8483	CF	Phoenix	AZ		08/30/2021	3.880	1,696,859						4,274,672	06/18/2021
8484		Lisle	IL		08/27/2021	3.650	2,391,382						4,028,966	07/12/2021
8485	CF	Snoqualmie	WA		10/04/2021	3.910	5,830,929						13,000,000	12/02/2020
8486		Pikesville	MD		08/10/2021	3.980	2,203,505						4,036,471	06/22/2021
8487	CF	Temecula	CA		08/11/2021	3.200	4,146,970						6,748,436	06/24/2021
8493	CF	Fresno	CA		08/24/2021	3.610	2,247,468						5,052,974	07/08/2021
8494	CF	San Luis Obispo	CA		07/15/2021	3.750	1,543,764						2,573,987	06/17/2021
8497		Yuma	AZ		08/12/2021	3.900	1,723,837						2,950,159	06/17/2021
8499		South Salt Lake	UT		12/01/2021	3.690	1,766,559						4,800,000	07/21/2021
8503	CF	Feasterville Trevose	PA		08/06/2021	3.590	11,111,777						16,459,492	06/30/2021
8504	CF	Perris	CA		09/16/2021	3.550	1,428,558						5,431,557	07/10/2021
8505	CF	Rialto	CA		08/18/2021	3.100	1,549,404						2,150,442	06/24/2021
8506	CF	Rochester	NY		07/27/2021	3.050	1,927,378						3,157,312	06/15/2021
8511	CF	Brunswick	GA		08/31/2021	3.710	7,960,501						14,738,836	07/09/2021
8512	CF	Cocoa	FL		08/31/2021	3.710	4,810,487						7,457,042	07/09/2021
8513		Tucson	AZ		08/27/2021	3.490	2,710,301						4,925,008	06/23/2021
8516	CF	Hanford	CA		09/15/2021	3.700	1,796,335						8,510,428	07/22/2021
8518	CF	Porterville	CA		08/26/2021	3.230	2,417,038						7,678,571	07/05/2021
8519	CF	San Francisco	CA		08/26/2021	3.400	4,354,066						11,693,081	07/14/2021
8521	CF	Knoxville	TN		08/13/2021	3.730	1,287,865						6,434,972	06/27/2021
8522	CF	Winter Park	FL		12/07/2021	3.670	2,681,551						5,600,000	08/17/2021
8523	CF	San Francisco	CA		09/07/2021	3.940	923,342						3,169,357	07/28/2021
8524		Ridgeland	SC		09/08/2021	3.840	1,288,159						2,360,726	06/10/2021
8527	CF	Fresno	CA		09/16/2021	2.950	5,365,407						20,874,582	07/27/2021
8528	CF	East Palo Alto	CA		09/09/2021	3.550	1,952,216						6,169,761	07/28/2021
8530	CF	Cupertino	CA		09/13/2021	3.020	4,139,035						6,236,662	08/03/2021
8537	CF	Dallas	TX		10/04/2021	3.260	2,674,978						5,300,000	08/06/2021
8538	CF	Santa Rosa	CA		09/24/2021	3.900	1,360,495						2,067,816	08/10/2021
8541		Chicago	IL		09/27/2021	3.510	2,114,232						3,395,371	05/20/2021
8542	CF	White Plains	MD		10/22/2021	3.730	2,449,950						7,200,000	07/28/2021
8543	CF	San Antonio	TX		09/30/2021	3.550	4,888,670						8,994,721	07/27/2021

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		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
8548		Carmel	CA		10/08/2021	3.900	2,921,522						11,500,000	08/12/2021
8550	CF	Sunnyvale	CA		10/26/2021	3.200	1,966,681						5,750,000	08/31/2021
8551		Plano	TX		10/13/2021	3.700	7,086,403						15,000,000	06/11/2021
8552		Aurora	OR		09/21/2021	3.300	1,938,723						3,791,206	08/10/2021
8555		Ijamsville	MD		10/06/2021	3.380	1,916,685						3,560,000	08/10/2021
8559	CF	Hesperia	CA		10/15/2021	3.350	1,698,065						3,610,000	08/11/2021
8560		Lakewood	WA		11/18/2021	3.950	4,001,293						8,250,000	09/14/2021
8561	CF	Phoenix	MD		10/01/2021	3.690	1,941,904						7,400,000	08/17/2021
8562	CF	Glyndon	MD		11/05/2021	3.740	2,048,235						4,600,000	08/17/2021
8563	CF	Cumming	GA		10/25/2021	3.390	2,018,968						4,900,000	08/26/2021
8564		Alcoa	TN		10/05/2021	3.650	558,205						1,080,000	08/23/2021
8565	CF	Lynnwood	WA		10/08/2021	3.220	5,439,207						18,560,000	09/02/2021
8566	CF	Tuscon	AZ		10/12/2021	3.070	860,579						5,510,000	08/11/2021
8569	CF	Fayetteville	AR		10/08/2021	3.460	1,462,950						3,600,000	08/18/2021
8571		Bedford	TX		11/08/2021	3.300	14,147,323						26,720,000	09/22/2021
8574	CF	Temecula	CA		11/30/2021	3.220	9,735,236						19,920,000	09/07/2021
8576	CF	Royal Palm Beach	FL		10/01/2021	3.390	12,606,543						23,595,000	08/18/2021
8577		Jacksonville	FL		11/05/2021	3.650	2,728,365						5,570,000	08/27/2021
8578		Warren	MI		10/22/2021	3.270	3,913,415						7,690,000	09/02/2021
8579	CF	Dover	NJ		10/29/2021	3.670	3,794,676						8,900,000	09/09/2021
8580	CF	Dover	NJ		10/29/2021	3.620	2,351,040						9,800,000	09/09/2021
8581	CF	Venice	CA		10/28/2021	3.570	944,305						6,200,000	08/28/2021
8583		Altoona	PA		12/03/2021	3.670	6,275,588						14,200,000	10/01/2021
8584		Fremont	CA		12/29/2021	3.590	15,379,285						36,100,000	11/05/2021
8585	CF	Fresno	CA		09/30/2021	3.830	13,443,884						24,941,143	08/26/2021
8587	CF	Canoga Park	CA		12/15/2021	3.400	1,757,436						5,900,000	09/13/2021
8589	CF	Midvale	UT		12/10/2021	3.530	1,120,818						2,560,000	09/28/2021
8590		Houston	TX		10/29/2021	3.410	1,442,242						3,900,000	10/01/2021
8592	CF	Spartanburg	SC		10/14/2021	3.640	1,443,631						3,450,000	08/30/2021
8593	CF	Darien	CT		10/22/2021	3.410	2,794,536						5,360,000	08/26/2021
8594	CF	San Jose	CA		11/10/2021	2.850	2,000,000						12,050,000	09/24/2021
8595		Seattle	WA		10/29/2021	3.120	2,444,506						8,350,000	09/22/2021
8597	CF	Seattle	WA		10/21/2021	3.160	8,253,873						14,500,000	05/14/2021
8598	CF	Newburgh	NY		11/22/2021	3.590	1,949,666						4,370,000	09/13/2021
8599		South Salt Lake	UT		12/03/2021	3.180	3,144,014						5,630,000	09/27/2021
8600	CF	Lodi	CA		11/12/2021	3.380	1,899,487						4,260,000	09/16/2021
8601	CF	Seattle	WA		11/23/2021	3.530	2,144,173						5,480,000	09/22/2021
8602	CF	Ventura	CA		12/17/2021	3.270	3,708,525						13,600,000	10/01/2021
8603	CF	Westbury	NY		11/15/2021	2.650	9,689,925						15,900,000	09/23/2021
8604	CF	Seattle	WA		10/29/2021	2.700	2,928,608						7,100,000	09/10/2021
8605		Greenville	WI		10/25/2021	3.250	4,128,430						9,700,000	09/20/2021
8606		Loveland	CO		12/27/2021	3.560	5,861,214						12,060,000	09/30/2021
8608	CF	Reno	NV		12/30/2021	3.380	6,428,195						18,100,000	10/21/2021
8611	CF	Amherst	NY		11/10/2021	3.400	2,527,133						4,500,000	09/23/2021
8615	CF	Aurora	IL		12/10/2021	3.480	1,169,339						1,900,000	09/19/2021
8616	CF	Bolingbrook	IL		12/10/2021	3.480	3,459,293						5,400,000	09/19/2021
8617	CF	Romeoville	IL		12/10/2021	3.480	2,046,343						3,110,000	09/19/2021
8618	CF	Tinley Park	IL		12/10/2021	3.480	1,851,453						2,900,000	09/19/2021
8620	CF	Venice	CA		12/17/2021	3.070	2,925,787						7,350,000	08/27/2021
8622	CF	Raleigh	NC		11/30/2021	3.700	7,241,892						14,650,000	09/23/2021
8623	CF	Aberdeen	WA		12/15/2021	3.620	7,621,071						13,800,000	09/21/2021
8625	CF	Des Plaines	IL		12/16/2021	6.098	6,000,000						10,500,000	09/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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8627	CF	Burbank	CA		01/11/2022	2.580	3,312,196						7,060,000	10/05/2021
8628	CF	Sonoma	CA		12/06/2021	3.290	7,790,201						27,300,000	09/22/2021
8636		Highlands Ranch	CO		11/19/2021	3.770	809,625						2,910,000	10/12/2021
8637	CF	Kernersville	NC		12/15/2021	3.940	3,354,748						6,175,000	10/15/2021
8638	CF	Colleyville	TX		11/12/2021	3.680	1,267,687						5,050,000	09/22/2021
8639	CF	Bend	OR		10/26/2021	3.680	1,469,712						7,100,000	09/30/2021
8642	CF	Oklahoma City	OK		11/24/2021	3.000	6,097,388						11,280,000	10/15/2021
8645	CF	Denver	CO		11/24/2021	3.300	3,822,208						7,850,000	10/06/2021
8647	CF	Corona	CA		12/23/2021	3.510	13,324,261						31,200,000	10/14/2021
8649		Dallas	TX		12/10/2021	3.780	1,356,280						2,700,000	11/10/2021
8650		Rosenberg	TX		12/10/2021	3.600	1,906,245						3,100,000	10/07/2021
8651		Lake City	GA		02/10/2022	3.850	1,296,104						2,165,000	01/11/2021
8652	CF	Tarzana	CA		12/28/2021	3.460	3,710,881						7,220,000	11/05/2021
8655	CF	Miami	FL		12/13/2021	3.710	1,466,018						3,600,000	10/15/2021
8656		Miami	FL		12/13/2021	3.710	2,638,832						5,500,000	10/15/2021
8657		Corpus Christi	TX		12/03/2021	3.520	3,800,897						7,625,000	10/17/2021
8661	CF	West Hollywood	CA		12/17/2021	3.570	8,548,991						28,000,000	10/15/2021
8662	CF	West Valley City	UT		11/10/2021	3.450	3,499,794						7,220,000	10/08/2021
8663	CF	Las Vegas	NV		12/08/2021	3.500	1,429,142						3,300,000	10/12/2021
8665		Chattanooga	TN		12/28/2021	3.270	3,683,942						9,050,000	11/02/2021
8668	CF	Chattanooga	TN		12/28/2021	3.370	1,723,643						5,200,000	11/02/2021
8669		State College	PA		11/30/2021	3.200	3,747,788						7,350,000	10/04/2021
8670	CF	Meadville	PA		11/24/2021	3.210	2,120,249						3,900,000	10/14/2021
8677	CF	Brooklyn	NY		02/11/2022	3.470	4,306,587						11,900,000	11/12/2021
8681	CF	Venice	CA		12/22/2021	2.950	2,437,141						9,500,000	10/20/2021
8682		Gainesville	TX		12/27/2021	3.720	1,334,975						2,800,000	10/30/2021
8684		Pennsauken	NJ		05/31/2022	4.050	21,048,934						49,490,000	11/15/2021
8685		Seattle	WA		12/17/2021	3.890	12,786,453						39,500,000	11/02/2021
8687		Marina	CA		12/17/2021	3.690	2,980,710						6,200,000	10/19/2021
8688	CF	Virginia Beach	VA		12/23/2021	2.930	4,200,000						6,400,000	10/21/2021
8689	CF	Virginia Beach	VA		12/23/2021	2.930	3,600,000						6,000,000	10/21/2021
8690	CF	Virginia Beach	VA		12/23/2021	2.930	2,700,000						4,100,000	10/21/2021
8691		Ontario	CA		12/07/2021	3.330	2,602,084						5,350,000	10/20/2021
8695		Walterboro	SC		09/26/2022	5.650	1,395,727						4,058,000	06/27/2022
8696		Rock Hill	SC		09/26/2022	5.650	2,392,675						4,000,000	12/17/2021
8697		Newberry	SC		09/26/2022	5.650	2,691,759						5,075,000	12/21/2021
8701	CF	Amherst	NY		12/23/2021	3.570	1,691,601						2,800,000	11/04/2021
8702	CF	Amherst	NY		12/23/2021	3.570	929,189						2,135,000	11/04/2021
8705	CF	Pasadena	CA		12/13/2021	3.660	976,300						5,620,000	10/25/2021
8707	CF	El Monte	CA		01/20/2022	3.110	2,444,155						4,580,000	11/22/2021
8713		Espanola	NM		11/23/2021	4.120	907,283						2,300,000	10/21/2021
8714		Anaheim	CA		12/15/2021	3.660	4,387,838						10,300,000	11/04/2021
8717	CF	Pico Rivera	CA		03/04/2022	3.340	3,529,969						7,600,000	01/07/2022
8721		Farmington	CT		02/04/2022	3.800	1,592,002						3,620,000	11/08/2021
8723		Huntsville	AL		02/04/2022	3.800	3,428,927						8,175,000	11/04/2021
8724		San Francisco	CA		01/07/2022	3.740	3,763,142						9,200,000	11/10/2021
8727		Chandler	AZ		03/04/2022	3.800	1,914,418						3,000,000	11/16/2021
8728		Tempe	AZ		03/04/2022	4.150	3,390,081						5,520,000	11/16/2021
8729		Tempe	AZ		03/04/2022	3.800	2,670,368						4,150,000	11/16/2021
8730	CF	Riverside	CA		12/20/2021	3.580	2,063,612						4,900,000	11/05/2021
8731		Carrboro	NC		03/10/2022	3.650	1,954,149						5,800,000	12/06/2021
8732	CF	Salinas	CA		01/14/2022	3.860	4,111,135						6,570,000	11/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8734	CF	Olathe	KS		12/21/2021	4.750	3,092,004						9,000,000	11/12/2021
8735	CF	Virginia Beach	VA		02/01/2022	3.080	1,808,524						8,000,000	12/06/2021
8738		Tyler	TX		01/13/2022	3.620	1,250,161						4,350,000	11/10/2021
8739	CF	Buffalo	NY		01/28/2022	3.520	6,852,205						10,200,000	12/01/2021
8740	CF	Hillsboro	OR		12/31/2021	3.660	7,182,326						14,700,000	11/17/2021
8744	CF	North Myrtle Beach	SC		02/18/2022	3.750	14,233,558						29,600,000	11/23/2021
8748	CF	Walnut Creek	CA		02/17/2022	3.530	7,718,369						16,600,000	01/07/2022
8749		Carlsbad	CA		12/21/2021	3.500	1,621,016						6,500,000	11/15/2021
8752		Lacey	WA		02/22/2022	3.480	18,147,022						36,100,000	01/07/2022
8754	CF	Veneta	OR		01/13/2022	3.660	4,896,464						13,440,000	12/16/2021
8756	CF	Clarksville	TN		03/30/2022	3.880	1,099,846						2,100,000	02/11/2022
8757	CF	Indianapolis	IN		03/30/2022	3.880	1,124,287						2,010,000	02/08/2022
8758		San Jose	CA		02/16/2022	4.040	1,776,510						5,900,000	12/20/2021
8759	CF	Austin	TX		02/02/2022	3.520	3,654,474						6,700,000	12/03/2021
8762	CF	Fresno	CA		01/27/2022	3.780	1,371,491						3,400,000	12/21/2021
8765	CF	Huntley	IL		03/30/2022	3.880	1,632,660						2,800,000	02/11/2022
8768		West Melbourne	FL		02/25/2022	3.790	4,872,789						11,000,000	01/11/2022
8769	CF	Seattle	WA		01/18/2022	3.730	2,215,512						5,000,000	12/08/2021
8772	CF	Fontana	CA		03/10/2022	3.400	2,653,764						5,500,000	12/22/2021
8773	CF	Fontana	CA		03/10/2022	3.500	2,654,402						5,550,000	12/22/2021
8775	CF	Glendale Heights	IL		03/11/2022	4.260	7,247,982						13,470,000	01/26/2022
8776	CF	Oak Park	IL		03/11/2022	4.260	1,216,104						2,250,000	01/26/2022
8777		Canton	MS		02/22/2022	3.600	3,871,088						5,750,000	01/18/2022
8778	CF	Marshfield	MA		02/07/2022	3.550	4,915,088						9,130,000	12/22/2021
8779		Westlake Village	CA		03/11/2022	3.600	1,471,854						2,725,272	12/10/2021
8780		Danville	IL		05/25/2022	3.390	2,045,818						4,250,000	02/07/2022
8781	CF	Kennesaw	GA		03/24/2022	3.740	2,557,540						5,600,000	01/07/2022
8782	CF	Austin	TX		02/25/2022	3.350	3,152,952						12,600,000	01/10/2022
8783	CF	Fayetteville	AR		02/15/2022	3.660	2,301,338						4,000,000	01/07/2022
8784		Houston	TX		02/02/2022	3.750	1,420,349						3,950,000	12/15/2021
8785	CF	Woodland	WA		01/28/2022	3.710	4,407,464						9,030,000	12/10/2021
8787	CF	Seattle	WA		05/11/2022	4.100	1,555,886						6,395,000	01/07/2022
8788	CF	Batavia	NY		04/13/2022	3.570	14,554,170						48,400,000	01/03/2022
8789	CF	Reno	NV		02/10/2022	3.550	1,084,371						7,650,000	12/20/2021
8790		Winterville	NC		02/25/2022	3.690	1,753,706						4,325,000	01/25/2022
8792		San Antonio	TX		05/04/2022	3.780	1,971,626						4,730,000	02/01/2022
8794		Bountiful	UT		02/23/2022	3.520	1,373,436						3,000,000	12/31/2021
8796	CF	Coral Gables	FL		03/01/2022	3.540	4,382,377						9,700,000	12/30/2021
8798		Richmond	VA		03/29/2022	3.390	5,405,684						14,700,000	01/27/2022
8800	CF	Bloomington	IN		03/29/2022	3.950	1,476,218						5,000,000	01/10/2022
8801	CF	Rockwall	TX		03/14/2022	3.820	1,949,281						3,850,000	02/01/2022
8804	CF	Paintsville	KY		02/23/2022	3.440	2,144,619						4,675,000	01/03/2022
8805	CF	Lewiston	ID		03/16/2022	3.380	3,372,701						15,660,000	01/26/2022
8818	CF	Fremont	CA		03/18/2022	3.750	1,308,310						2,550,000	01/25/2022
8819		Syracuse	NY		03/22/2022	3.680	2,163,768						3,600,000	02/17/2022
8820	CF	Las Vegas	NV		03/07/2022	3.530	1,966,364						5,690,000	01/11/2022
8822	CF	Bradenton	FL		03/11/2022	3.620	5,506,996						9,730,000	01/26/2022
8823	CF	Melbourne	FL		03/15/2022	3.920	1,328,505						2,810,000	01/14/2022
8826	CF	Cincinnati	OH		03/25/2022	4.150	3,741,437						6,935,000	01/31/2022
8829	CF	San Clemente	CA		03/17/2022	3.850	1,475,880						5,450,000	01/25/2022
8830	CF	Mesquite	TX		03/18/2022	3.880	3,543,948						6,700,000	02/01/2022
8832		Farmington	NM		04/08/2022	4.000	2,236,317						4,490,000	02/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8833		Oroville	CA		04/08/2022	4.000	1,203,222						3,280,000	02/24/2022
8838	CF	San Rafael	CA		05/18/2022	4.220	983,901						3,750,000	03/24/2022
8840		Sparks	NV		05/16/2022	4.230	9,886,129						31,915,000	04/01/2022
8841		Las Vegas	NV		04/08/2022	3.680	4,348,313						12,640,000	02/22/2022
8842	CF	Rockville	MD		03/31/2022	3.830	7,083,896						12,300,000	12/16/2021
8844	CF	Buffalo	NY		05/18/2022	3.930	9,881,143						14,300,000	02/21/2022
8845	CF	Temecula	CA		04/06/2022	3.800	1,478,779						4,300,000	02/03/2022
8849	CF	Mesquite	TX		04/05/2022	3.820	1,593,315						2,600,000	02/01/2022
8853	CF	Santa Clarita	CA		03/24/2022	3.600	1,914,488						6,670,000	02/15/2022
8855		Hot Springs Village	AR		05/11/2022	4.230	2,313,354						3,925,000	03/30/2022
8857	CF	Jacksonville	FL		05/09/2022	4.420	2,488,868						6,900,000	03/22/2022
8863		Wynne	AR		03/17/2022	4.330	659,656						1,690,000	02/01/2022
8866	CF	North Las Vegas	NV		04/07/2022	3.800	2,469,809						6,400,000	02/22/2022
8874	CF	Scottsdale	AZ		05/17/2022	4.050	2,841,408						7,000,000	04/08/2022
8875	CF	Los Angeles	CA		04/21/2022	4.090	1,361,213						4,275,000	12/01/2021
8878	CF	Huntsville	TX		03/31/2022	4.120	3,250,000						8,150,000	02/14/2022
8879	CF	Tempe	AZ		04/19/2022	3.960	4,020,616						6,500,000	12/23/2021
8880	CF	Leesburg	FL		05/09/2022	4.420	2,372,202						6,575,000	03/22/2022
8881	CF	Fremont	CA		04/25/2022	3.850	2,950,000						4,920,000	03/07/2022
8882		Ontario	CA		05/04/2022	3.890	3,563,995						7,700,000	04/06/2022
8885		Hauppauge	NY		07/25/2022	4.200	3,957,124						11,400,000	03/24/2022
8886		Jackson	TN		04/01/2022	4.100	5,586,917						13,250,000	03/01/2022
8890	CF	Rio Rancho	NM		07/28/2022	4.030	2,609,524						7,400,000	03/11/2022
8894	CF	McKinney	TX		06/03/2022	4.180	3,014,329						7,020,000	03/23/2022
8897	CF	Torrance	CA		05/11/2022	4.410	1,384,466						3,100,000	03/15/2022
8898	CF	Chester	CA		04/01/2022	4.410	1,014,706						3,650,000	03/02/2022
8902	CF	El Segundo	CA		05/06/2022	4.110	2,478,626						6,010,000	02/21/2022
8903	CF	Temecula	CA		04/21/2022	3.900	1,484,449						3,530,000	02/25/2022
8907	CF	Denham Springs	LA		05/02/2022	4.300	5,299,293						7,850,000	03/16/2022
8908		Vineland	NJ		07/01/2022	4.490	8,000,000						12,850,000	04/12/2022
8910		Mamaroneck	NY		06/10/2022	4.230	5,903,513						12,050,000	03/25/2022
8913		Waco	TX		05/18/2022	3.800	9,339,805						14,995,000	03/28/2022
8921		Vineland	NJ		07/01/2022	4.490	7,500,000						11,000,000	04/12/2022
8922	CF	Riverside	CA		06/30/2022	3.990	8,664,213						20,000,000	03/10/2022
8927	CF	Pearland	TX		05/04/2022	4.100	2,979,055						6,180,000	03/03/2022
8929	CF	San Francisco	CA		05/24/2022	3.980	7,803,004						17,600,000	03/15/2022
8936	CF	Hampstead	MD		05/06/2022	4.420	8,883,449						19,200,000	03/06/2022
8940		San Diego	CA		05/23/2022	4.090	3,000,000						6,600,000	03/23/2022
8942	CF	King of Prussia	PA		04/20/2022	4.000	2,696,988						6,020,000	03/23/2022
8943	CF	Vancouver	WA		05/13/2022	3.830	1,486,528						3,990,000	03/21/2022
8944		New York	NY		05/13/2022	3.950	4,693,703						10,100,000	03/17/2022
8946	CF	Madison Heights	MI		05/13/2022	3.750	2,192,932						3,500,000	03/21/2022
8949	CF	Lansing	MI		05/16/2022	3.660	22,787,211						35,650,000	03/29/2022
8953	CF	Buffalo	NY		05/27/2022	3.790	5,680,287						8,500,000	03/31/2022
8955	CF	Buffalo	NY		06/24/2022	4.140	9,532,083						15,450,000	04/25/2022
8956	CF	Buffalo	NY		06/24/2022	4.140	5,461,089						8,400,000	04/25/2022
8960	CF	Lewiston	NY		06/27/2022	4.140	10,971,824						17,100,000	04/20/2022
8963	CF	Clearfield	UT		04/20/2022	3.900	2,375,118						4,590,000	03/22/2022
8965	CF	San Jose	CA		05/13/2022	3.550	2,657,245						5,800,000	03/22/2022
8969	CF	Bonaire	GA		06/08/2022	4.270	1,008,452						3,365,000	04/05/2022
8970	CF	Miami	FL		07/19/2022	4.850	14,751,575						30,800,000	04/30/2022
8971	CF	Phoenix	AZ		07/19/2022	4.850	15,840,617						32,900,000	05/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8972	CF	Orlando	FL		07/19/2022	4.850	9,999,390						20,900,000	04/28/2022
8973	CF	Escanaba	MI		05/26/2022	4.450	1,171,542						2,200,000	04/03/2022
8974		Daytona Beach	FL		05/10/2022	4.380	8,610,178						14,300,000	04/05/2022
8975	CF	Lake Forest	CA		05/20/2022	3.850	1,975,957						8,600,000	04/12/2022
8977	CF	Lenoir	NC		06/03/2022	4.300	6,179,543						10,500,000	04/05/2022
8982		Round Rock	TX		06/14/2022	4.330	8,500,000						17,500,000	03/23/2022
8983	CF	Central Falls	RI		07/06/2022	4.310	6,550,648						16,100,000	04/26/2022
8984	CF	Lincoln	RI		07/06/2022	4.310	11,910,268						24,800,000	04/26/2022
8985	CF	Pawtucket	RI		07/06/2022	4.310	3,870,837						10,200,000	04/26/2022
8993	CF	San Luis Obispo	CA		08/02/2022	4.720	2,486,819						12,820,000	06/14/2022
8996	CF	Milwaukee	WI		06/17/2022	4.550	14,240,668						23,400,000	05/12/2022
8997		Jacksonville	FL		07/13/2022	4.910	5,958,903						10,500,000	04/19/2022
8998		Grand Haven	MI		05/10/2022	4.750	763,758						1,620,000	04/20/2022
9000	CF	El Cajon	CA		07/08/2022	5.000	761,300						3,465,000	05/08/2022
9009		Clute	TX		05/03/2022	4.950	5,353,557						8,900,000	04/15/2022
9010		San Jose	CA		07/12/2022	5.130	1,457,791						9,500,000	05/02/2022
9011	CF	Orem	UT		07/07/2022	4.770	4,935,831						8,700,000	05/04/2022
9012		Boise	ID		05/18/2022	4.230	8,699,794						17,750,000	04/12/2022
9013		Bakersfield	CA		06/24/2022	4.820	5,085,525						12,700,000	04/28/2022
9014		Ludlow	MA		08/10/2022	4.650	22,339,880						38,940,000	04/25/2022
9017		Williamsburg	VA		05/27/2022	4.960	7,423,192						14,230,000	04/23/2022
9018	CF	West Linn	OR		06/17/2022	4.350	5,709,163						12,340,000	04/20/2022
9022		New Braunfels	TX		06/24/2022	5.100	4,065,797						17,900,000	05/17/2022
9025	CF	Virginia Beach	VA		06/27/2022	5.020	5,850,000						9,400,000	05/13/2022
9026	CF	Lewisville	TX		08/10/2022	5.270	1,280,855						2,500,000	05/26/2022
9027		Plover	WI		07/01/2022	5.290	2,614,622						7,490,000	05/13/2022
9028		Tulsa	OK		06/28/2022	4.720	5,154,125						17,900,000	05/17/2022
9029		Lehi	UT		07/07/2022	4.560	7,460,812						16,700,000	05/22/2022
9034	CF	Cowpens	SC		07/15/2022	4.990	2,723,040						6,000,000	06/02/2022
9040		Cleveland	OH		06/30/2022	5.210	4,000,000						10,400,000	03/29/2022
9041	CF	Carson City	NV		08/16/2022	5.050	2,984,936						7,600,000	05/18/2022
9047		New York	NY		07/15/2022	4.620	8,040,459						18,300,000	05/30/2022
9050	CF	Surprise	AZ		08/01/2022	4.580	2,823,166						11,500,000	02/21/2022
9051	CF	Snohomish	WA		07/25/2022	4.870	1,492,571						3,325,000	07/15/2022
9055		San Jose	CA		09/16/2022	5.720	10,000,000						26,900,000	07/16/2022
9060		Baltimore	MD		08/31/2022	5.190	845,820						1,530,000	06/21/2022
9061	CF	Santa Fe Springs	CA		08/08/2022	4.610	7,088,056						16,360,000	06/08/2022
9063	CF	Elmhurst	IL		08/01/2022	4.790	3,177,690						6,350,000	06/07/2022
9064	CF	Odessa	TX		08/12/2022	4.860	2,288,121						4,510,000	06/08/2022
9065	CF	Houston	TX		08/12/2022	4.710	2,934,423						7,725,000	06/14/2022
9067	CF	Garland	TX		08/17/2022	5.200	1,395,116						4,860,000	06/22/2022
9068	CF	Burnsville	MN		08/08/2022	5.200	996,512						2,960,000	06/27/2022
9069	CF	Edina	MN		08/08/2022	5.200	996,512						2,550,000	06/27/2022
9070		Denver	CO		08/19/2022	5.890	12,842,924						24,430,000	06/28/2022
9071		Rancho Cordova	CA		08/24/2022	5.590	3,873,300						8,300,000	06/10/2022
9072	CF	Troy	MI		08/11/2022	4.990	1,262,500						2,310,000	06/14/2022
9073	CF	Chicago	IL		08/09/2022	4.450	3,571,911						8,500,000	06/21/2022
9075	CF	Austin	TX		09/14/2022	5.380	2,392,370						4,900,000	07/13/2022
9076	CF	Jacksonville	FL		09/14/2022	5.380	2,392,370						4,900,000	07/20/2022
9077	CF	Seattle	WA		08/17/2022	5.010	2,188,887						7,380,000	07/11/2022
9078	CF	Eastlake	OH		09/12/2022	5.320	4,186,526						6,800,000	07/14/2022
9080	CF	Rowlett	TX		08/08/2022	4.890	1,589,008						2,830,000	07/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
9081	CF	D'Iberville	MS		08/24/2022	5.380	5,224,907						8,125,000	07/20/2022
9085	CF	Cincinnati	OH		08/31/2022	4.930	3,830,321						6,890,000	06/29/2022
9088	CF	Van Nuys	CA		08/25/2022	5.480	1,542,702						3,500,000	07/15/2022
9089	CF	Van Nuys	CA		08/25/2022	5.480	1,343,644						3,000,000	07/15/2022
9090	CF	Encino	CA		09/09/2022	5.600	2,624,043						7,225,000	06/29/2022
9091	CF	Detroit	MI		09/02/2022	5.380	1,993,641						6,750,000	07/11/2022
9092		Tucson	AZ		11/10/2022	5.170	2,396,071						4,140,000	09/26/2022
9094	CF	Antioch	CA		08/23/2022	4.970	2,372,883						7,540,000	07/14/2022
9095	CF	Jurupa Valley	CA		09/20/2022	4.820	1,795,520						16,000,000	07/15/2022
9096	CF	Smyrna	GA		10/06/2022	5.160	3,289,156						5,750,000	07/18/2022
9097	CF	Traverse City	MI		09/09/2022	5.510	4,086,500						10,500,000	07/24/2022
9099	CF	Benton	AR		09/14/2022	4.910	5,182,264						8,000,000	08/12/2022
9102	CF	Logan	UT		09/14/2022	4.700	7,473,612						12,900,000	07/18/2022
9103	CF	Harrisburg	PA		09/13/2022	5.250	2,100,000						6,570,000	07/12/2022
9104	CF	Wayne	MI		09/15/2022	4.850	3,064,069						6,410,000	07/29/2022
9105		Pleasanton	CA		09/13/2022	5.050	1,097,375						5,140,000	07/20/2022
9106	CF	Wooster	OH		09/14/2022	4.920	4,179,332						9,830,000	07/12/2022
9107		Santa Monica	CA		09/13/2022	4.850	3,276,868						14,100,000	07/15/2022
9109		Irwin	PA		10/17/2022	5.040	3,586,576						6,800,000	08/12/2022
9110	CF	Santa Clarita	CA		09/08/2022	4.760	1,850,000						3,700,000	07/27/2022
9112	CF	Sterling Heights	MI		09/22/2022	4.900	5,187,245						21,900,000	07/25/2022
9113		Brownstown Twp	MI		09/22/2022	4.900	6,583,811						21,100,000	07/25/2022
9114		Greenville	SC		09/22/2022	4.900	3,690,924						20,150,000	07/25/2022
9117	CF	San Diego	CA		09/28/2022	4.920	2,192,507						6,580,000	07/26/2022
9118	CF	Houston	TX		09/30/2022	4.880	4,419,806						6,950,000	08/03/2022
9119	CF	Houston	TX		09/28/2022	4.350	2,525,611						4,150,000	07/27/2022
9120		Dallas	TX		10/11/2022	5.060	2,795,340						7,200,000	08/10/2022
9121		Florence	OR		09/27/2022	5.410	1,092,029						2,060,000	08/24/2022
9122	CF	Snellville	GA		08/31/2022	5.510	2,374,073						5,750,000	08/04/2022
9123		Monterey Park	CA		10/24/2022	4.850	7,710,226						44,410,000	08/15/2022
9124	CF	Asheville	NC		09/01/2022	4.330	2,722,250						20,900,000	08/13/2022
9125	CF	Grapevine	TX		10/18/2022	4.890	1,845,442						8,190,000	09/02/2022
9128	CF	Canfield	OH		09/20/2022	5.150	5,382,229						11,190,000	08/04/2022
9129		Valdosta	GA		11/04/2022	5.730	14,977,440						43,800,000	10/01/2022
9130		Cleveland	OH		10/11/2022	4.580	2,693,107						8,300,000	08/11/2022
9131	CF	Leander	TX		09/27/2022	4.910	7,463,050						13,850,000	08/10/2022
9133	CF	Burnsville	MN		10/13/2022	4.790	5,984,613						11,500,000	08/09/2022
9134		Frederick	MD		10/28/2022	5.250	4,742,317						7,000,000	08/26/2022
9135		Los Angeles	CA		10/05/2022	4.830	13,500,000						35,100,000	09/02/2022
9137	CF	Kyle	TX		10/03/2022	4.750	5,231,664						10,500,000	08/12/2022
9138		Woodinville	WA		10/28/2022	4.950	7,719,251						20,000,000	09/06/2022
9140	CF	Herriman	UT		09/23/2022	4.730	3,487,740						6,810,000	08/08/2022
9145	CF	Macon	GA		10/05/2022	5.160	1,544,907						2,575,000	08/17/2022
9148		Glendale Heights	IL		10/24/2022	5.010	4,766,262						7,250,000	08/19/2022
9152		Miami Beach	FL		11/01/2022	5.680	13,985,188						40,500,000	09/06/2022
9154		Sarasota	FL		10/18/2022	4.920	4,519,482						9,990,000	08/25/2022
9156		Tumwater	WA		10/18/2022	4.830	2,988,616						14,050,000	08/29/2022
9157		Venice	CA		11/03/2022	5.700	5,993,676						23,400,000	09/02/2022
9160	CF	Woodinville	WA		10/21/2022	4.900	12,478,694						25,000,000	09/13/2022
9164	CF	Zebulon	NC		10/14/2022	5.100	3,990,380						8,900,000	09/09/2022
9165		Vestal	NY		12/16/2022	5.040	10,000,000						23,010,000	09/13/2022
9169		Tampa	FL		11/22/2022	5.870	1,800,000						6,300,000	10/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
9171		Centennial	CO		11/09/2022	5.310	6,500,000						13,430,000	09/15/2022
9173	CF	Houston	TX		10/26/2022	5.250	13,484,515						28,375,000	09/15/2022
9174		San Diego	CA		10/31/2022	5.670	9,500,000						24,150,000	09/20/2022
9175		Wexford	PA		10/31/2022	5.430	9,734,630						23,700,000	09/16/2022
9180		Madison	AL		11/22/2022	5.350	2,100,000						6,790,000	10/05/2022
9183		Buena Park	CA		11/18/2022	5.300	1,350,000						22,870,000	09/27/2022
9185		Philadelphia	PA		12/08/2022	5.980	2,220,000						4,250,000	10/19/2022
9187		Lake Grove	OR		11/23/2022	5.400	1,700,000						3,610,000	09/30/2022
9195		Oklahoma City	OK		11/23/2022	5.490	6,000,000						10,620,000	09/30/2022
9196		Las Vegas	NV		11/14/2022	5.750	7,000,000						19,300,000	10/11/2022
9197		Los Angeles	CA		11/15/2022	5.650	6,100,000						23,000,000	10/12/2022
9202		Las Vegas	NV		12/01/2022	5.730	4,500,000						15,500,000	10/11/2022
9203		Rancho Cucamonga	CA		12/01/2022	5.620	4,500,000						27,400,000	10/12/2022
9205		Oklahoma City	OK		12/15/2022	5.700	4,250,000						7,660,000	10/19/2022
9206		Jacksonville	FL		12/29/2022	6.100	2,100,000						4,100,000	11/04/2022
9208		Tucson	AZ		12/13/2022	6.320	975,000						3,170,000	10/30/2022
9210		Lynchburg	VA		12/08/2022	6.230	3,600,000						7,200,000	10/27/2022
9213		Memphis	TN		12/16/2022	5.910	1,900,000						3,400,000	10/24/2022
9217		Orlando	FL		12/30/2022	6.190	20,000,000						38,400,000	11/12/2022
9218		St George	UT		12/27/2022	6.520	8,300,000						22,230,000	11/07/2022
9219		Essington	PA		12/20/2022	6.560	7,300,000						18,100,000	10/27/2022
9222		Covina	CA		12/14/2022	6.040	4,000,000						9,250,000	11/08/2022
9224		Union	NJ		12/23/2022	6.310	2,000,000						9,270,000	11/11/2022
9225		Bellflower	CA		12/23/2022	6.000	2,500,000						9,350,000	11/29/2022
9243		Alexandria	LA		12/29/2022	6.750	1,000,000						2,090,000	12/02/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							7,100,402,311						17,677,898,218	XXX
0899999. Total Mortgages in good standing							7,125,402,311						17,677,898,218	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							7,125,402,311						17,677,898,218	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
PPE22FT45SYA	Jacksonville	FL		05/11/2022	3.900	8,736,261		
0399999. Mortgages in good standing - Residential mortgages-all other						8,736,261		
2430	ENID	OK		09/30/2011	5.240		3,946,163	3,093,687
2433	AUSTELL	GA		09/30/2011	6.000		3,732,925	8,171,494
4284	RENO	NV		07/11/2014	5.500		3,000,000	14,940,032
4764	BUCKEYE	AZ		04/15/2015	4.302		4,000,000	16,168,936
4927	WAYNE	NJ		08/03/2015	4.570		1,157,011	8,966,812
5165	MAPLE VALLEY	WA		12/15/2015	4.800		1,000,000	13,366,211
5416	CONSHOHOCKEN	PA		04/19/2016	4.650		269,328	2,339,132
5755	CLEMSON	SC		11/10/2016	4.065		533,000	7,179,025
5967	PUEBLO	CO		04/10/2017	4.900		1,500,000	9,348,550
6173	TAMPA	FL		08/23/2017	4.450		500,000	6,364,456
6463	SAN DIEGO	CA		03/16/2018	4.650		700,000	5,090,617
7172	FRASER	MI		02/25/2019	4.310		1,700,000	12,098,831
7328	Mesa	AZ		08/15/2019	4.200		1,000,000	8,317,551
7538	Emeryville	CA		11/26/2019	4.500		1,000,000	5,115,718
7652	Odessa	TX		03/10/2020	4.100		950,000	8,566,442
7942	Davie	FL		09/21/2020	3.850		750,000	5,377,692
8174	Salt Lake City	UT		03/01/2021	3.620		75,000	4,061,538
8239	Poulsbo	WA		03/23/2021	3.270		100,000	3,132,719
8293	Catonsville	MD		07/02/2021	3.780		250,000	39,931,407
8401	Saint Louis	MO		03/31/2022	3.620	24,500,000		51,660,000
8440	Anchorage	AK		07/02/2021	3.950		600,000	11,950,495
8443	Los Angeles	CA		06/29/2021	3.350		1,800,000	17,804,200
8505	Rialto	CA		08/18/2021	3.100		200,000	2,150,442
8577	Jacksonville	FL		11/05/2021	3.650		50,000	5,570,000
8627	Burbank	CA		01/11/2022	2.580	3,375,000		7,060,000
8651	Lake City	GA		02/10/2022	3.850	1,352,553		2,165,000
8677	Brooklyn	NY		02/11/2022	3.470	4,500,000		11,900,000
8684	Pennsauken	NJ		05/31/2022	4.050	21,400,000		49,490,000
8695	Walterboro	SC		09/26/2022	5.650	1,400,000		4,058,000
8696	Rock Hill	SC		09/26/2022	5.650	2,400,000		4,000,000
8697	Newberry	SC		09/26/2022	5.650	2,700,000		5,075,000
8707	El Monte	CA		01/20/2022	3.110	2,500,000		4,580,000
8717	Pico Rivera	CA		03/04/2022	3.340	3,600,000		7,600,000
8721	Farmington	CT		02/04/2022	3.800	1,625,000		3,620,000
8723	Huntsville	AL		02/04/2022	3.800	3,500,000		8,175,000
8724	San Francisco	CA		01/07/2022	3.740	3,850,000		9,200,000
8727	Chandler	AZ		03/04/2022	3.800	1,950,000		3,000,000
8728	Tempe	AZ		03/04/2022	4.150	3,450,000		5,520,000
8729	Tempe	AZ		03/04/2022	3.800	2,720,000		4,150,000
8731	Carrboro	NC		03/10/2022	3.650	2,000,000		5,800,000
8732	Salinas	CA		01/14/2022	3.860	4,230,000		6,570,000
8735	Virginia Beach	VA		02/01/2022	3.080	2,052,792		8,000,000
8738	Tyler	TX		01/13/2022	3.620	1,270,000		4,350,000
8739	Buffalo	NY		01/28/2022	3.520	7,000,000		10,200,000
8744	North Myrtle Beach	SC		02/18/2022	3.750	14,500,000		29,600,000
8748	Walnut Creek	CA		02/17/2022	3.530	7,830,000		16,600,000
8752	Lacey	WA		02/22/2022	3.480	18,500,000		36,100,000
8754	Veneta	OR		01/13/2022	3.660	5,000,000		13,440,000
8756	Clarksville	TN		03/30/2022	3.880	1,125,000		2,100,000
8757	Indianapolis	IN		03/30/2022	3.880	1,150,000		2,010,000
8758	San Jose	CA		02/16/2022	4.040	1,800,000		5,900,000
8759	Austin	TX		02/02/2022	3.520	3,750,000		6,700,000
8762	Fresno	CA		01/27/2022	3.780	1,400,000		3,400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8765	Huntley	IL		03/30/2022	3.880	1,670,000		2,800,000
8768	West Melbourne	FL		02/25/2022	3.790	5,000,000		11,000,000
8769	Seattle	WA		01/18/2022	3.730	2,250,000		5,000,000
8772	Fontana	CA		03/10/2022	3.400	2,700,000		5,500,000
8773	Fontana	CA		03/10/2022	3.500	2,700,000		5,550,000
8775	Glendale Heights	IL		03/11/2022	4.260	7,450,000		13,470,000
8776	Oak Park	IL		03/11/2022	4.260	1,250,000		2,250,000
8777	Canton	MS		02/22/2022	3.600	4,025,000		5,750,000
8778	Marshfield	MA		02/07/2022	3.550	5,100,000		9,130,000
8779	Westlake Village	CA		03/11/2022	3.600	1,500,000		2,725,272
8780	Danville	IL		05/25/2022	3.390	2,100,000		4,250,000
8781	Kennesaw	GA		03/24/2022	3.740	2,600,000		5,600,000
8782	Austin	TX		02/25/2022	3.350	3,200,000		12,600,000
8783	Fayetteville	AR		02/15/2022	3.660	2,350,000		4,000,000
8784	Houston	TX		02/02/2022	3.750	1,450,000		3,950,000
8785	Woodland	WA		01/28/2022	3.710	4,500,000		9,030,000
8787	Seattle	WA		05/11/2022	4.100	1,577,979		6,395,000
8788	Batavia	NY		04/13/2022	3.570	15,000,000		48,400,000
8789	Reno	NV		02/10/2022	3.550	1,100,000		7,650,000
8790	Winterville	NC		02/25/2022	3.690	1,800,000		4,325,000
8792	San Antonio	TX		05/04/2022	3.780	2,000,000		4,730,000
8794	Bountiful	UT		02/23/2022	3.520	1,400,000		3,000,000
8796	Coral Gables	FL		03/01/2022	3.540	4,500,000		9,700,000
8798	Richmond	VA		04/13/2022	3.390	5,500,000		14,700,000
8800	Bloomington	IN		03/29/2022	3.950	1,500,000		5,000,000
8801	Rockwall	TX		03/14/2022	3.820	2,000,000		3,850,000
8804	Paintsville	KY		02/23/2022	3.440	2,337,500		4,675,000
8805	Lewiston	ID		03/16/2022	3.380	3,454,233		15,660,000
8818	Fremont	CA		03/18/2022	3.750	1,330,000		2,550,000
8819	Syracuse	NY		03/22/2022	3.680	2,200,000		3,600,000
8820	Las Vegas	NV		03/07/2022	3.530	2,000,000		5,690,000
8822	Bradenton	FL		03/11/2022	3.620	5,600,000		9,730,000
8823	Melbourne	FL		03/15/2022	3.920	1,350,000		2,810,000
8826	Cincinnati	OH		03/25/2022	4.150	3,800,000		6,935,000
8829	San Clemente	CA		03/17/2022	3.850	1,500,000		5,450,000
8830	Mesquite	TX		03/18/2022	3.880	3,625,000		6,700,000
8832	Farmington	NM		04/08/2022	4.000	2,267,500		4,490,000
8833	Oroville	CA		04/08/2022	4.000	1,220,000		3,280,000
8838	San Rafael	CA		05/18/2022	4.220	1,000,000		3,750,000
8840	Sparks	NV		05/16/2022	4.230	10,000,000		31,915,000
8841	Las Vegas	NV		04/08/2022	3.680	4,450,000		12,640,000
8842	Rockville	MD		03/31/2022	3.830	7,200,000		12,300,000
8844	Buffalo	NY		05/18/2022	3.930	10,000,000		14,300,000
8845	Temecula	CA		04/06/2022	3.800	1,500,000		4,300,000
8849	Mesquite	TX		04/05/2022	3.820	1,630,000		2,600,000
8853	Santa Clarita	CA		03/24/2022	3.600	2,000,000		6,670,000
8855	Hot Springs Village	AR		05/11/2022	4.230	2,340,000		3,925,000
8857	Jacksonville	FL		05/09/2022	4.420	2,560,000		6,900,000
8863	Wynne	AR		03/17/2022	4.330	674,000		1,690,000
8866	North Las Vegas	NV		04/07/2022	3.800	2,500,000		6,400,000
8874	Scottsdale	AZ		05/17/2022	4.050	2,875,000		7,000,000
8875	Los Angeles	CA		04/21/2022	4.090	1,375,000		4,275,000
8878	Huntsville	TX		03/31/2022	4.120	3,250,000		8,150,000
8879	Tempe	AZ		04/19/2022	3.960	4,100,000		6,500,000
8880	Leesburg	FL		05/09/2022	4.420	2,440,000		6,575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8881	Fremont	CA		04/25/2022	3.850	2,950,000		4,920,000
8882	Ontario	CA		11/09/2022	3.890	2,800,000	790,000	7,700,000
8885	Hauppauge	NY		07/25/2022	4.200	4,000,000		11,400,000
8886	Jackson	TN		04/01/2022	4.100	5,675,000		13,250,000
8890	Rio Rancho	NM		07/28/2022	4.030	2,630,000		7,400,000
8894	McKinney	TX		06/03/2022	4.180	3,040,000		7,020,000
8897	Torrance	CA		05/11/2022	4.410	1,400,000		3,100,000
8898	Chester	CA		04/01/2022	4.410	1,030,000		3,650,000
8902	El Segundo	CA		05/06/2022	4.110	2,500,000		6,010,000
8903	Temecula	CA		04/21/2022	3.900	1,500,000		3,530,000
8907	Denham Springs	LA		05/02/2022	4.300	5,400,000		7,850,000
8908	Vineland	NJ		07/01/2022	4.490	8,000,000		12,850,000
8910	Mamaroneck	NY		06/10/2022	4.230	6,000,000		12,050,000
8913	Waco	TX		05/18/2022	3.800	9,500,000		14,995,000
8921	Vineland	NJ		12/30/2022	4.490	6,000,000	1,500,000	11,000,000
8922	Riverside	CA		06/30/2022	3.990	8,750,000		20,000,000
8927	Pearland	TX		05/04/2022	4.100	3,020,000		6,180,000
8929	San Francisco	CA		05/24/2022	3.980	8,000,000		17,600,000
8936	Hampstead	MD		05/06/2022	4.420	9,000,000		19,200,000
8940	San Diego	CA		05/27/2022	4.090	3,000,000		6,600,000
8942	King of Prussia	PA		04/20/2022	4.000	2,750,000		6,020,000
8943	Vancouver	WA		05/13/2022	3.830	1,500,000		3,990,000
8944	New York	NY		05/13/2022	3.950	4,750,000		10,100,000
8946	Madison Heights	MI		05/13/2022	3.750	2,220,000		3,500,000
8949	Lansing	MI		05/16/2022	3.660	23,000,000		35,650,000
8953	Buffalo	NY		05/27/2022	3.790	5,750,000		8,500,000
8955	Buffalo	NY		06/24/2022	4.140	9,600,000		15,450,000
8956	Buffalo	NY		06/24/2022	4.140	5,500,000		8,400,000
8960	Lewiston	NY		06/27/2022	4.140	11,050,000		17,100,000
8963	Clearfield	UT		04/20/2022	3.900	2,400,000		4,590,000
8965	San Jose	CA		05/13/2022	3.550	2,750,000		5,800,000
8969	Bonaire	GA		06/08/2022	4.270	1,020,000		3,365,000
8970	Miami	FL		07/19/2022	4.850	14,900,000		30,800,000
8971	Phoenix	AZ		07/19/2022	4.850	16,000,000		32,900,000
8972	Orlando	FL		07/19/2022	4.850	10,100,000		20,900,000
8973	Escanaba	MI		05/26/2022	4.450	1,200,000		2,200,000
8974	Daytona Beach	FL		05/10/2022	4.380	8,750,000		14,300,000
8975	Lake Forest	CA		05/20/2022	3.850	2,000,000		8,600,000
8977	Lenoir	NC		06/03/2022	4.300	6,250,000		10,500,000
8982	Round Rock	TX		06/14/2022	4.330	8,500,000		17,500,000
8983	Central Falls	RI		07/06/2022	4.310	6,600,000		16,100,000
8984	Lincoln	RI		07/06/2022	4.310	12,000,000		24,800,000
8985	Pawtucket	RI		07/06/2022	4.310	3,900,000		10,200,000
8993	San Luis Obispo	CA		08/02/2022	4.720	2,500,000		12,820,000
8996	Milwaukee	WI		06/17/2022	4.550	14,500,000		23,400,000
8997	Jacksonville	FL		07/13/2022	4.910	6,000,000		10,500,000
8998	Grand Haven	MI		05/10/2022	4.750	785,000		1,620,000
9000	El Cajon	CA		07/08/2022	5.000	765,000		3,465,000
9009	Clute	TX		05/03/2022	4.950	5,500,000		8,900,000
9010	San Jose	CA		07/12/2022	5.130	1,470,000		9,500,000
9011	Orem	UT		07/07/2022	4.770	5,000,000		8,700,000
9012	Boise	ID		05/18/2022	4.230	8,800,000		17,750,000
9013	Bakersfield	CA		06/24/2022	4.820	5,150,000		12,700,000
9014	Ludlow	MA		08/10/2022	4.650	22,500,000		38,940,000
9017	Williamsburg	VA		05/27/2022	4.960	7,500,000		14,230,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9018	West Linn	OR		06/17/2022	4.350	5,825,000		12,340,000
9022	New Braunfels	TX		06/24/2022	5.100	4,100,000		17,900,000
9025	Virginia Beach	VA		06/27/2022	5.020	5,850,000		9,400,000
9026	Lewisville	TX		08/10/2022	5.270	1,300,000		2,500,000
9027	Plover	WI		07/01/2022	5.290	2,636,000		7,490,000
9028	Tulsa	OK		06/28/2022	4.720	5,200,000		17,900,000
9029	Lehi	UT		07/07/2022	4.560	7,515,000		16,700,000
9034	Cowpens	SC		07/15/2022	4.990	2,750,000		6,000,000
9040	Cleveland	OH		06/30/2022	5.210	4,000,000		10,400,000
9041	Carson City	NV		08/16/2022	5.050	3,000,000		7,600,000
9047	New York	NY		07/15/2022	4.620	8,200,000		18,300,000
9050	Surprise	AZ		08/01/2022	4.580	2,900,000		11,500,000
9051	Snohomish	WA		07/25/2022	4.870	1,500,000		3,325,000
9055	San Jose	CA		09/16/2022	5.720	10,000,000		26,900,000
9060	Baltimore	MD		08/31/2022	5.190	850,000		1,530,000
9061	Santa Fe Springs	CA		08/08/2022	4.610	7,200,000		16,360,000
9063	Elmhurst	IL		08/01/2022	4.790	3,200,000		6,350,000
9064	Odessa	TX		08/12/2022	4.860	2,300,000		4,510,000
9065	Houston	TX		08/12/2022	4.710	2,950,000		7,725,000
9067	Garland	TX		08/17/2022	5.200	1,400,000		4,860,000
9068	Burnsville	MN		08/08/2022	5.200	1,000,000		2,960,000
9069	Edina	MN		08/08/2022	5.200	1,000,000		2,550,000
9070	Denver	CO		08/22/2022	5.890	12,900,000		24,430,000
9071	Rancho Cordova	CA		08/24/2022	5.590	3,900,000		8,300,000
9072	Troy	MI		08/11/2022	4.990	1,275,000		2,310,000
9073	Chicago	IL		08/09/2022	4.450	3,600,000		8,500,000
9075	Austin	TX		09/14/2022	5.380	2,400,000		4,900,000
9076	Jacksonville	FL		09/14/2022	5.380	2,400,000		4,900,000
9077	Seattle	WA		08/17/2022	5.010	2,200,000		7,380,000
9078	Eastlake	OH		09/12/2022	5.320	4,200,000		6,800,000
9080	Rowlett	TX		08/08/2022	4.890	1,600,000		2,830,000
9081	D'Iberville	MS		08/24/2022	5.380	5,250,000		8,125,000
9085	Cincinnati	OH		08/31/2022	4.930	3,850,000		6,890,000
9088	Van Nuys	CA		08/25/2022	5.480	1,550,000		3,500,000
9089	Van Nuys	CA		08/25/2022	5.480	1,350,000		3,000,000
9090	Encino	CA		09/09/2022	5.600	2,650,000		7,225,000
9091	Detroit	MI		09/02/2022	5.380	2,000,000		6,750,000
9092	Tucson	AZ		11/10/2022	5.170	2,400,000		4,140,000
9094	Antioch	CA		08/23/2022	4.970	2,400,000		7,540,000
9095	Jurupa Valley	CA		09/20/2022	4.820	1,800,000		16,000,000
9096	Smyrna	GA		10/06/2022	5.160	3,300,000		5,750,000
9097	Traverse City	MI		09/09/2022	5.510	4,100,000		10,500,000
9099	Benton	AR		09/14/2022	4.910	5,200,000		8,000,000
9102	Logan	UT		09/14/2022	4.700	7,500,000		12,900,000
9103	Harrisburg	PA		09/13/2022	5.250	2,100,000		6,570,000
9104	Wayne	MI		09/15/2022	4.850	3,080,000		6,410,000
9105	Pleasanton	CA		09/13/2022	5.050	1,100,000		5,140,000
9106	Wooster	OH		09/14/2022	4.920	4,200,000		9,830,000
9107	Santa Monica	CA		09/13/2022	4.850	3,285,000		14,100,000
9109	Irwin	PA		10/17/2022	5.040	3,600,000		6,800,000
9110	Santa Clarita	CA		09/08/2022	4.760	1,850,000		3,700,000
9112	Sterling Heights	MI		09/22/2022	4.900	5,200,000		21,900,000
9113	Brownstown Twp	MI		09/22/2022	4.900	6,600,000		21,100,000
9114	Greenville	SC		09/22/2022	4.900	3,700,000		20,150,000
9117	San Diego	CA		09/28/2022	4.920	2,200,000		6,580,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
9118	Houston	TX		09/30/2022	4.880	4,435,000		6,950,000
9119	Houston	TX		09/28/2022	4.350	2,535,000		4,150,000
9120	Dallas	TX		10/11/2022	5.060	2,800,000		7,200,000
9121	Florence	OR		09/27/2022	5.410	1,100,000		2,060,000
9122	Snellville	GA		08/31/2022	5.510	2,400,000		5,750,000
9123	Monterey Park	CA		10/24/2022	4.850	7,750,000		44,410,000
9124	Asheville	NC		09/01/2022	4.330	2,813,812		20,900,000
9125	Grapevine	TX		10/18/2022	4.890	1,850,000		8,190,000
9128	Canfield	OH		09/20/2022	5.150	5,400,000		11,190,000
9129	Valdosta	GA		11/04/2022	5.730	15,000,000		43,800,000
9130	Cleveland	OH		10/11/2022	4.580	2,700,000		8,300,000
9131	Leander	TX		09/27/2022	4.910	7,500,000		13,850,000
9133	Burnsville	MN		10/13/2022	4.790	5,995,000		11,500,000
9134	Frederick	MD		10/28/2022	5.250	4,750,000		7,000,000
9135	Los Angeles	CA		10/05/2022	4.830	13,500,000		35,100,000
9137	Kyle	TX		10/03/2022	4.750	5,250,000		10,500,000
9138	Woodinville	WA		10/28/2022	4.950	7,750,000		20,000,000
9140	Herriman	UT		09/23/2022	4.730	3,500,000		6,810,000
9145	Macon	GA		10/05/2022	5.160	1,550,000		2,575,000
9148	Glendale Heights	IL		10/24/2022	5.010	4,775,000		7,250,000
9152	Miami Beach	FL		11/02/2022	5.680	14,000,000		40,500,000
9154	Sarasota	FL		10/18/2022	4.920	4,525,000		9,990,000
9156	Tumwater	WA		10/18/2022	4.830	3,000,000		14,050,000
9157	Venice	CA		11/03/2022	5.700	6,000,000		23,400,000
9160	Woodinville	WA		10/21/2022	4.900	12,500,000		25,000,000
9164	Zebulon	NC		10/17/2022	5.100	4,000,000		8,900,000
9165	Vestal	NY		12/16/2022	5.040	10,000,000		23,010,000
9169	Tampa	FL		11/22/2022	5.870	1,800,000		6,300,000
9171	Centennial	CO		11/09/2022	5.310	6,500,000		13,430,000
9173	Houston	TX		10/26/2022	5.250	13,500,000		28,375,000
9174	San Diego	CA		10/31/2022	5.670	9,500,000		24,150,000
9175	Wexford	PA		10/31/2022	5.430	9,750,000		23,700,000
9180	Madison	AL		11/22/2022	5.350	2,100,000		6,790,000
9183	Buena Park	CA		11/18/2022	5.300	1,350,000		22,870,000
9185	Philadelphia	PA		12/08/2022	5.980	2,220,000		4,250,000
9187	Lake Grove	OR		11/23/2022	5.400	1,700,000		3,610,000
9195	Oklahoma City	OK		11/23/2022	5.490	6,000,000		10,620,000
9196	Las Vegas	NV		11/14/2022	5.750	7,000,000		19,300,000
9197	Los Angeles	CA		11/15/2022	5.650	6,100,000		23,000,000
9202	Las Vegas	NV		12/01/2022	5.730	4,500,000		15,500,000
9203	Rancho Cucamonga	CA		12/01/2022	5.620	4,500,000		27,400,000
9205	Oklahoma City	OK		12/15/2022	5.700	4,250,000		7,660,000
9206	Jacksonville	FL		12/29/2022	6.100	2,100,000		4,100,000
9208	Tucson	AZ		12/13/2022	6.320	975,000		3,170,000
9210	Lynchburg	VA		12/08/2022	6.230	3,600,000		7,200,000
9213	Memphis	TN		12/16/2022	5.910	1,900,000		3,400,000
9217	Orlando	FL		12/30/2022	6.190	20,000,000		38,400,000
9218	St George	UT		12/27/2022	6.520	8,300,000		22,230,000
9219	Essington	PA		12/20/2022	6.560	7,300,000		18,100,000
9222	Covina	CA		12/14/2022	6.040	4,000,000		9,250,000
9224	Union	NJ		12/23/2022	6.310	2,000,000		9,270,000
9225	Bellflower	CA		12/23/2022	6.000	2,500,000		9,350,000
9243	Alexandria	LA		12/29/2022	6.750	1,000,000		2,090,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,161,626,369	31,103,427	2,936,939,259
0899999. Total Mortgages in good standing						1,170,362,630	31,103,427	2,936,939,259

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
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,170,362,630	31,103,427	2,936,939,259

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0830	TACOMA	WA		05/20/1997	03/09/2022	10,949								10,949			
1282	SIGNAL HILL	CA		04/04/2002	04/05/2022	31,648								31,648			
1295	CERRITOS	CA		05/09/2002	04/07/2022	50,006								50,006			
1318	LOGAN	UT		09/17/2002	09/27/2022	69,351								69,351			
1502	VERADALE	WA		05/03/2005	01/07/2022	460,624								460,624			
1522	YAKIMA	WA		07/15/2005	04/05/2022	353,157								353,157			
1540	SACRAMENTO	CA		03/14/2003	07/01/2022	119,569								119,569			
1603	Lake Forest	CA		05/17/2006	05/20/2022	313,059								313,059			
1623	FRESNO	CA		09/13/2006	03/08/2022	1,474,490								1,474,490			
1725	ODESSA	TX		10/09/2007	09/30/2022	882,978								882,978			
1726	COLLEGE STATION	TX		10/09/2007	09/30/2022	954,891								954,891			
1768	BURNSVILLE	MN		04/11/2008	07/22/2022	551,517								551,517			
1769	DILWORTH	MN		04/11/2008	07/22/2022	411,828								411,828			
1955	Monterey Park	CA		02/08/2010	10/24/2022	7,217,336								7,217,336			
1999	CARLSBAD	CA		04/26/2010	04/01/2022	3,398,364								3,398,364			
2010	PEARLAND	TX		07/30/2010	02/18/2022	1,141,111								1,141,111			
2065	SAN ANTONIO	TX		09/08/2010	03/17/2022	3,069,372								3,069,372			
2078	SEATTLE	WA		10/15/2010	09/26/2022	432,462								432,462			
2257	FOLSOM	CA		03/30/2011	07/29/2022	1,720,754								1,720,754			
2288	SAN LUIS OBISPO	CA		07/29/2011	11/04/2022	3,651,818								3,651,818			
2412	RANCHO CUCAMONGA	CA		09/23/2011	06/10/2022	989,125								989,125			
2432	CLEVELAND	OH		09/30/2011	04/13/2022	3,782,661								3,782,661			
2438	FAYETTEVILLE	NC		10/11/2011	09/01/2022	2,711,005								2,711,005			
2462	THOUSAND OAKS	CA		12/15/2011	01/07/2022	897,296								897,296			
2468	DOWNERS GROVE	IL		11/03/2011	03/15/2022	1,704,514								1,704,514			
2480	HOUSTON	TX		12/21/2011	11/04/2022	997,699								997,699			
2490	PALATINE	IL		10/26/2012	06/01/2022	3,205,982								3,205,982			
2492	Carrboro	NC		12/28/2011	03/10/2022	954,284								954,284			
2498	COLORADO SPRINGS	CO		12/09/2011	11/16/2022	1,120,810								1,120,810			
2504	INDIAN WELLS	CA		11/28/2011	10/31/2022	2,907,135								2,907,135			
3048	BELLEVUE	WA		01/17/2012	02/23/2022	1,044,859								1,044,859			
3089	Woodside	NY		03/23/2012	03/31/2022	2,092,345								2,092,345			
3142	SACRAMENTO	CA		02/21/2012	08/31/2022	1,063,411								1,063,411			
3155	SAN ANTONIO	TX		10/05/2012	01/07/2022	2,104,827								2,104,827			
3171	CHARLOTTESVILLE	VA		06/12/2012	06/30/2022	2,411,081								2,411,081			
3223	PANAMA CITY BEACH	FL		05/18/2012	06/01/2022	3,056,813								3,056,813			
3233	GREENWOOD	IN		07/05/2012	08/01/2022	2,246,879								2,246,879			
3264	LAS VEGAS	NV		07/31/2012	07/22/2022	1,566,180								1,566,180			
3265	LAS VEGAS	NV		07/31/2012	07/22/2022	2,349,269								2,349,269			
3279	LITTLETON	CO		04/18/2012	04/15/2022	833,489								833,489			
3300	NEW CASTLE	DE		08/28/2012	06/29/2022	1,772,189								1,772,189			
3301	NEW CASTLE	DE		08/28/2012	06/23/2022	787,593								787,593			
3302	NEW CASTLE	DE		08/28/2012	06/29/2022	1,378,323								1,378,323			
3311	SAN ANTONIO	TX		07/25/2012	07/21/2022	3,312,480								3,312,480			
3316	NILES	IL		09/28/2012	03/24/2022	991,981								991,981			
3329	RICHMOND	KY		07/30/2012	07/22/2022	3,153,893								3,153,893			
3335	SCOTTSDALE	AZ		05/30/2012	03/04/2022	890,339								890,339			
3339	NAPERVILLE	IL		08/31/2012	09/29/2022	3,883,399								3,883,399			
3341	GOLDSBORO	NC		09/28/2012	05/13/2022	2,244,809								2,244,809			
3348	TORRANCE	CA		07/18/2012	12/20/2022	1,568,819								1,568,819			
3352	ST PAUL	MN		07/31/2012	05/04/2022	654,249								654,249			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3359	CHESAPEAKE	VA		08/29/2012	07/06/2022	1,553,129								1,553,129			
3364	BROOKFIELD	WI		09/11/2012	05/23/2022	4,889,923								4,889,923			
3366	NEWARK	DE		11/02/2012	10/31/2022	2,671,828								2,671,828			
3367	SANTA MARIA	CA		09/13/2012	07/29/2022	1,252,245								1,252,245			
3374	HIRAM	GA		09/24/2012	10/25/2022	2,163,752								2,163,752			
3377	JENNINGS	MO		08/01/2012	06/03/2022	1,099,551								1,099,551			
3382	Santa Clarita	CA		11/08/2012	09/08/2022	1,155,477								1,155,477			
3394	ST PETERSBURG	FL		09/20/2012	02/01/2022	190,739								190,739			
3395	NAPLES	FL		08/30/2012	10/26/2022	1,445,066								1,445,066			
3398	PANORAMA CITY	CA		09/20/2012	11/29/2022	716,185								716,185			
3411	DALLAS	TX		09/25/2012	08/12/2022	994,717								994,717			
3413	ORLANDO	FL		12/19/2012	07/15/2022	5,378,964								5,378,964			
3452	SEATTLE	WA		10/05/2012	11/01/2022	4,219,230								4,219,230			
3460	CHANHASSEN	MN		11/05/2012	10/25/2022	1,888,777								1,888,777			
3465	LOS ANGELES	CA		12/28/2012	12/29/2022	3,829,971								3,829,971			
3467	Grapevine	TX		12/13/2012	10/18/2022	1,786,184								1,786,184			
3476	AUSTIN	TX		12/05/2012	12/21/2022	2,988,644								2,988,644			
3477	SAN RAFAEL	CA		12/18/2012	11/16/2022	1,991,480								1,991,480			
3478	COLUMBIA	MD		11/01/2012	09/02/2022	8,355,892								8,355,892			
3479	HAMPSTEAD	MD		11/01/2012	06/08/2022	2,033,928								2,033,928			
3485	METAIRIE	LA		11/26/2012	04/29/2022	1,909,430								1,909,430			
3489	AUSTIN	TX		10/17/2012	08/19/2022	1,774,666								1,774,666			
3498	WHEATON	IL		12/11/2012	10/27/2022	1,206,395								1,206,395			
3504	SAN ANTONIO	TX		11/30/2012	10/18/2022	4,237,754								4,237,754			
3512	OGDEN	UT		12/21/2012	12/29/2022	4,146,389								4,146,389			
3536	Burnsville	MN		01/14/2013	08/08/2022	440,328								440,328			
3537	Edina	MN		01/14/2013	08/08/2022	390,047								390,047			
3539	Garland	TX		12/26/2012	08/17/2022	909,280								909,280			
3561	NASHVILLE	TN		04/05/2013	06/10/2022	2,246,216								2,246,216			
3567	TUKWILA	WA		12/04/2012	11/09/2022	3,950,230								3,950,230			
3570	Rancho Cordova	CA		12/21/2012	08/24/2022	2,723,697								2,723,697			
3630	PORT ARTHUR	TX		03/01/2013	07/21/2022	1,188,811								1,188,811			
3648	BURNSVILLE	MN		02/28/2013	12/06/2022	849,710								849,710			
3653	Buena Park	CA		02/28/2013	11/18/2022	765,454								765,454			
3656	PLAINFIELD	IN		04/15/2013	09/29/2022	2,388,209								2,388,209			
3662	TUCSON	AZ		03/20/2013	11/15/2022	115,750								115,750			
3717	PORTLAND	OR		04/30/2013	12/07/2022	9,084,646								9,084,646			
3720	OCALA	FL		05/06/2013	05/23/2022	1,111,285								1,111,285			
3734	EMERYVILLE	CA		03/27/2013	06/24/2022	3,214,163								3,214,163			
3735	SEATTLE	WA		04/12/2013	03/04/2022	1,827,486								1,827,486			
3746	SANFORD	FL		05/08/2013	03/10/2022	1,080,482								1,080,482			
3849	LONGVIEW	TX		08/08/2013	09/28/2022	2,473,680								2,473,680			
3870	CHICAGO	IL		10/18/2013	04/28/2022	2,294,438								2,294,438			
3872	SONOMA	CA		09/09/2013	07/05/2022	1,759,285								1,759,285			
3889	New Braunfels	TX		09/26/2013	06/24/2022	1,832,867								1,832,867			
3914	KENNEWICK	WA		10/01/2013	12/28/2022	2,127,096								2,127,096			
3918	KENNESAW	GA		09/11/2013	03/24/2022	1,360,364								1,360,364			
3960	SANTA ROSA	CA		10/15/2013	12/13/2022	2,715,520								2,715,520			
3994	LAYTON	UT		05/27/2014	08/01/2022	816,869								816,869			
4006	Van Nuys	CA		12/04/2013	08/25/2022	562,425								562,425			
4007	Van Nuys	CA		12/04/2013	08/25/2022	843,638								843,638			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4020	BLYTHE	CA		12/11/2013	02/08/2022	1,261,517								1,261,517			
4055	LANCASTER	CA		04/23/2014	02/18/2022	1,050,249								1,050,249			
4065	PLAINFIELD	IL		02/12/2014	04/26/2022	1,687,389								1,687,389			
4070	INDIANAPOLIS	IN		12/20/2013	07/12/2022	8,218,748								8,218,748			
4136	BEAVERTON	OR		04/01/2014	07/15/2022	3,398,910								3,398,910			
4150	FAYETTEVILLE	NC		04/04/2014	04/29/2022	153,558								153,558			
4179	Wooster	OH		06/10/2014	09/14/2022	3,709,004								3,709,004			
4245	Colorado Springs	CO		10/31/2014	04/14/2022	856,253								856,253			
4247	Tucson	AZ		05/08/2014	12/13/2022	964,343								964,343			
4362	EL PASO	TX		08/19/2014	05/11/2022	1,593,003								1,593,003			
4413	PICKERINGTON	OH		09/24/2014	11/15/2022	2,103,138								2,103,138			
4416	PICO RIVERA	CA		12/12/2014	01/07/2022	1,734,729								1,734,729			
4417	PALM HARBOR	FL		09/15/2014	02/23/2022	1,265,230								1,265,230			
4420	COVINGTON	LA		10/30/2014	07/18/2022	2,762,816								2,762,816			
4467	SAN ANTONIO	TX		10/30/2014	01/21/2022	3,658,080								3,658,080			
4475	JACKSONVILLE	FL		09/30/2014	08/23/2022	1,113,408								1,113,408			
4485	LOMBARD	IL		01/05/2015	07/27/2022	1,931,463								1,931,463			
4486	NAPERVILLE	IL		01/05/2015	07/27/2022	1,782,889								1,782,889			
4526	GOODYEAR	AZ		10/08/2014	11/18/2022	2,125,025								2,125,025			
4540	LAWRENCEVILLE	GA		12/11/2014	06/24/2022	1,728,998								1,728,998			
4586	NOVI	MI		12/30/2014	06/15/2022	3,298,581								3,298,581			
4599	EDINBURG	TX		01/12/2015	05/13/2022	705,910								705,910			
4650	SPRING	TX		02/04/2015	01/06/2022	1,799,788								1,799,788			
4667	SAN DIEGO	CA		02/13/2015	05/31/2022	1,353,303								1,353,303			
4673	GREECE	NY		02/27/2015	04/04/2022	782,875								782,875			
4674	FREDONIA	NY		02/27/2015	04/04/2022	659,466								659,466			
4687	BROOKFIELD	WI		03/31/2015	05/23/2022	286,158								286,158			
4726	Glendale Heights	IL		06/05/2015	03/11/2022	5,166,295								5,166,295			
4750	INDIANAPOLIS	IN		08/28/2015	07/15/2022	2,789,816								2,789,816			
4770	TUKWILA	WA		05/21/2015	11/09/2022	1,070,817								1,070,817			
4771	ATASCADERO	CA		05/14/2015	10/21/2022	4,070,238								4,070,238			
4795	AUSTIN	TX		05/22/2015	12/21/2022	740,504								740,504			
4796	VANCOUVER	WA		06/09/2015	09/30/2022	2,336,541								2,336,541			
4833	STOCKTON	CA		09/21/2015	12/21/2022	1,053,613								1,053,613			
4845	CAROL STREAM	IL		08/03/2015	12/13/2022	879,031								879,031			
4908	MARYSVILLE	WA		07/06/2015	06/30/2022	2,045,483								2,045,483			
4934	ELMHURST	IL		02/02/2016	12/13/2022	2,619,636								2,619,636			
4988	DOWNEY	CA		06/30/2015	10/12/2022	4,008,185								4,008,185			
4992	MILWAUKEE	WI		07/22/2015	06/24/2022	4,376,497								4,376,497			
5005	CEDAR PARK	TX		08/26/2015	05/03/2022	834,027								834,027			
5038	TALLAHASSEE	FL		09/15/2015	01/24/2022	1,254,336								1,254,336			
5046	LAS VEGAS	NV		09/03/2015	03/07/2022	1,359,397								1,359,397			
5059	Portland	OR		09/28/2015	06/24/2022	753,996								753,996			
5089	CHESAPEAKE	VA		10/09/2015	08/31/2022	1,591,128								1,591,128			
5091	HIGHLANDS RANCH	CO		10/16/2015	09/08/2022	1,008,329								1,008,329			
5098	ROUND LAKE BEACH	IL		10/09/2015	12/13/2022	1,451,272								1,451,272			
5114	IRVINE	CA		10/16/2015	04/01/2022	4,144,427								4,144,427			
5128	MILWAUKEE‘	WI		10/02/2015	06/21/2022	3,755,268								3,755,268			
5162	GROVE CITY	OH		01/22/2016	01/20/2022	6,402,052								6,402,052			
5189	DUNCANVILLE	TX		12/04/2015	10/03/2022	1,521,831								1,521,831			
5200	MILWAUKEE	WI		11/20/2015	10/18/2022	2,536,854								2,536,854			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5217	MILWAUKEE	WI		12/22/2015	07/01/2022	3,191,170								3,191,170			
5270	FEDERAL WAY	WA		01/26/2016	06/10/2022	3,420,196								3,420,196			
5279	MENASHA	WI		02/19/2016	03/03/2022	1,220,835								1,220,835			
5283	LANCASTER	OH		02/09/2016	08/03/2022	1,094,040								1,094,040			
5330	LOS ANGELES	CA		04/06/2016	08/25/2022	3,534,174								3,534,174			
5360	GOODYEAR	AZ		04/27/2016	02/09/2022	956,688								956,688			
5430	SEATTLE	WA		03/31/2016	09/09/2022	8,590,732								8,590,732			
5488	MILWAUKEE	WI		05/06/2016	10/18/2022	4,278,103								4,278,103			
5512	New York	NY		06/22/2016	05/13/2022	4,698,414								4,698,414			
5521	MILWAUKEE	WI		06/30/2016	07/20/2022	4,615,447								4,615,447			
5522	ENGLEWOOD	FL		06/22/2016	03/31/2022	1,208,972								1,208,972			
5535	LOS ANGELES	CA		07/07/2016	10/24/2022	1,464,082								1,464,082			
5553	LAS VEGAS	NV		07/14/2016	04/13/2022	1,582,060								1,582,060			
5602	MILWAUKEE	WI		08/26/2016	07/20/2022	2,833,023								2,833,023			
5640	FIFE	WA		10/31/2016	05/11/2022	1,590,662								1,590,662			
5770	EAST ELMHURST	NY		12/12/2016	09/13/2022	2,176,282								2,176,282			
5775	ELGIN	IL		12/06/2016	12/13/2022	3,157,195								3,157,195			
5795	Richmond	VA		12/08/2016	03/29/2022	5,489,270								5,489,270			
5796	HOUSTON	TX		11/23/2016	06/22/2022	4,004,843								4,004,843			
5817	AUSTIN	TX		11/30/2016	04/05/2022	1,739,624								1,739,624			
5836	CONWAY	SC		02/14/2017	03/31/2022	2,540,550								2,540,550			
5858	SAN DIEGO	CA		12/29/2016	12/06/2022	1,534,282								1,534,282			
5862	LONGVIEW	WA		01/11/2017	03/01/2022	850,000								850,000			
5901	Las Vegas	NV		03/13/2017	03/31/2022	2,555,885								2,555,885			
5929	COLLEGE STATION	TX		03/28/2017	11/22/2022	4,265,497								4,265,497			
5948	RICHMOND	VA		05/18/2017	06/10/2022	2,990,719								2,990,719			
5952	RAPID CITY	SD		04/26/2017	09/01/2022	3,049,706								3,049,706			
5974	NAPERVILLE	IL		03/31/2017	12/13/2022	1,556,348								1,556,348			
5981	LONG BEACH	CA		05/08/2017	08/12/2022	5,106,046								5,106,046			
6042	SUGAR LAND	TX		06/16/2017	03/22/2022	1,795,772								1,795,772			
6088	MESA	AZ		06/09/2017	06/14/2022	1,470,220								1,470,220			
6116	GLENDALE	AZ		06/01/2017	06/01/2022	6,472,645								6,472,645			
6128	MILWAUKEE	WI		08/01/2017	11/07/2022	5,852,655								5,852,655			
6163	KAYSVILLE	UT		08/17/2017	07/11/2022	4,471,518								4,471,518			
6192	NEW LENOX	IL		08/21/2017	08/02/2022	1,047,229								1,047,229			
6212	WINTER PARK	FL		09/26/2017	12/12/2022	1,976,885								1,976,885			
6213	RIFLE	CO		09/21/2017	02/22/2022	948,137								948,137			
6246	ROCHESTER	NY		11/08/2017	12/29/2022	1,869,484								1,869,484			
6248	WASHINGTON	PA		11/13/2017	07/12/2022	2,100,644								2,100,644			
6266	SIMI VALLEY	CA		11/03/2017	09/01/2022	4,774,378								4,774,378			
6293	SOUTH FULTON	TN		12/29/2017	09/02/2022	7,789,220								7,789,220			
6294	WHITESVILLE	KY		12/29/2017	09/02/2022	14,920,276								14,920,276			
6304	MILWAUKEE	WI		10/18/2017	10/31/2022	5,916,186								5,916,186			
6327	WARNER ROBINS	GA		11/10/2017	01/19/2022	1,925,359								1,925,359			
6359	Cincinnati	OH		12/28/2017	03/25/2022	3,120,509								3,120,509			
6395	Winterville	NC		12/14/2017	02/25/2022	1,127,975								1,127,975			
6432	SANFORD	NC		02/07/2018	11/17/2022	3,559,561								3,559,561			
6579	SAN ANTONIO	TX		06/04/2018	04/19/2022	1,844,162								1,844,162			
6602	GREENSBORO	NC		06/25/2018	03/15/2022	4,158,429								4,158,429			
6611	LAKE HAVASU CITY	AZ		06/13/2018	07/08/2022	4,057,133								4,057,133			
6634	HONOLULU	HI		08/31/2018	08/10/2022	3,060,518								3,060,518			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6635	WAIPAHU	HI		08/31/2018	08/10/2022	1,668,507								1,668,507			
6788	SAN DIEGO	CA		09/14/2018	11/15/2022	592,413								592,413			
6843	LOMBARD	IL		10/24/2018	07/27/2022	4,563,580								4,563,580			
6846	LAWRENCE	KS		12/18/2018	08/01/2022	2,106,822								2,106,822			
6867	LAKELAND	FL		11/30/2018	06/16/2022	2,134,291								2,134,291			
6962	RICHMOND	VA		12/26/2018	03/01/2022	938,050								938,050			
6988	SAN ANTONIO	TX		12/06/2018	05/18/2022	766,105								766,105			
6990	COLUMBUS	OH		12/28/2018	02/18/2022	2,006,421								2,006,421			
6991	JOHNSTOWN	OH		12/28/2018	02/18/2022	969,770								969,770			
7115	WAUKEGAN	IL		04/17/2019	12/13/2022	1,457,298								1,457,298			
7130	WHEATON	IL		04/24/2019	04/11/2022	1,074,288								1,074,288			
7164	SUGAR LAND	TX		04/30/2019	09/09/2022	5,629,916								5,629,916			
7185	CLEARWATER	FL		06/05/2019	10/06/2022	1,485,542								1,485,542			
7197	GLENDALE	AZ		06/03/2019	10/06/2022	4,955,787								4,955,787			
7207	Plover	WI		07/08/2019	07/01/2022	2,409,927								2,409,927			
7245	OSWEGO	IL		06/21/2019	09/30/2022	831,616								831,616			
7409	Houston	TX		10/16/2019	09/16/2022	2,561,661								2,561,661			
7437	Salt Lake City	UT		11/01/2019	05/26/2022	5,543,786								5,543,786			
7455	Madison	AL		10/24/2019	11/04/2022	931,549								931,549			
7566	Washington	DC		12/27/2019	12/12/2022	1,870,812								1,870,812			
7729	Duncan	SC		05/05/2020	09/29/2022	2,496,845								2,496,845			
7730	Trenton	SC		05/05/2020	09/29/2022	1,776,601								1,776,601			
7731	Gaffney	SC		05/05/2020	09/29/2022	2,208,748								2,208,748			
7736	Lawrenceville	GA		05/05/2020	06/17/2022	1,330,050								1,330,050			
7803	Raceland	LA		06/25/2020	02/01/2022	2,100,899								2,100,899			
7862	Tavares	FL		06/02/2020	10/06/2022	1,446,116								1,446,116			
7880	Germantown	MD		10/20/2020	04/15/2022	6,922,468								6,922,468			
7934	Houston	TX		07/28/2020	06/01/2022	3,322,706								3,322,706			
7990	Brooklyn	NY		10/23/2020	08/23/2022	1,223,078								1,223,078			
8051	Lombard	IL		11/02/2020	07/22/2022	1,555,403								1,555,403			
8125	Beloit	WI		12/03/2020	12/23/2022	3,754,172								3,754,172			
8216	Bakersfield	CA		03/31/2021	06/30/2022	3,440,230								3,440,230			
8240	Elgin	IL		03/30/2021	12/13/2022	3,742,019								3,742,019			
8297	San Antonio	TX		06/30/2021	07/08/2022	979,233								979,233			
8424	Oxnard	CA		05/28/2021	06/02/2022	1,286,302								1,286,302			
8434	Canoga Park	CA		07/16/2021	02/15/2022	2,778,138								2,778,138			
8464	McEwen	TN		08/18/2021	09/02/2022	11,675,047								11,675,047			
8465	Paducah	KY		08/18/2021	09/02/2022	15,152,280								15,152,280			
8471	Baltimore	MD		07/23/2021	08/10/2022	1,139,931								1,139,931			
8510	Los Angeles	CA		08/26/2021	04/28/2022	1,490,898								1,490,898			
0199999. Mortgages closed by repayment						591,572,763								591,572,763			
1410	RENTON	WA		09/24/2003		771,298								412,655			
1436	LAGUNA BEACH	CA		12/29/2003		428,432								51,948			
1480	TACOMA	WA		10/28/2004		302,525								97,905			
1488	FRESNO	CA		12/28/2004		1,178,631								117,412			
1504	LITTLETON	CO		05/05/2005		192,711								51,213			
1519	LOS ANGELES	CA		06/23/2005		570,890								55,190			
1520	LOS ANGELES	CA		06/23/2005		405,989								39,248			
1524	BEND	OR		06/23/2005		261,789								68,984			
1535	LAS VEGAS	NV		07/06/2005		197,964								51,893			
1548	CITY OF INDUSTRY	CA		09/01/2005		833,117								77,770			

SCHEDULE B - PART 3

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

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1550	CHANDLER	AZ		09/29/2005		454,149								40,813			
1553	CASPER	WY		11/16/2005		147,173								35,398			
1559	WAYNEVILLE	NC		09/09/2005		2,613,168								246,383			
1567	KENT	WA		12/02/2005		351,545								78,731			
1569	SUNNYVALE	CA		12/28/2005		532,620								46,083			
1586	FRESNO	CA		03/13/2006		711,016								59,044			
1591	INDIANA	PA		04/27/2006		402,594								79,759			
1616	ARCADIA	CA		05/27/2004		1,683,499								177,435			
1617	FRESNO	CA		06/27/2006		611,697								47,087			
1636	HEALDSBURG	CA		10/13/2006		419,217								248,244			
1696	FRESNO	CA		08/15/2007		1,332,614								96,559			
1697	VAN NUYS	CA		09/12/2007		693,142								101,027			
1704	LYNNWOOD	WA		09/11/2007		1,040,749								151,622			
1713	BELFAIR	WA		09/21/2007		1,308,195								191,661			
1715	GARDNERVILLE	NV		10/04/2007		1,866,514								125,824			
1723	POMONA	CA		10/31/2007		965,978								138,392			
1742	ORLANDO	FL		01/28/2008		428,269								58,525			
1756	LAKE OSWEGO	OR		03/28/2008		1,052,534								139,931			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		950,202								130,338			
1762	BOCA RATON	FL		04/07/2008		888,802								248,668			
1770	SHAKOPEE	MN		04/25/2008		783,766								546,449			
1771	SPOKANE VALLEY	WA		04/25/2008		1,148,201								150,809			
1799	JACKSONVILLE	FL		08/01/2008		267,900								157,355			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,589,749								42,244			
1821	SAN JOSE	CA		11/10/2008		1,668,422								392,076			
1844	GRAND PRAIRIE	TX		01/23/2009		668,695								73,330			
1872	KAHULUI	HI		05/15/2009		1,122,920								114,435			
1961	PITTSBURG	CA		01/29/2010		1,044,519								174,237			
1978	RENTON	WA		03/12/2010		3,511,790								166,338			
1979	SAN DIEGO	CA		04/05/2010		1,345,296								206,198			
1985	STUDIO CITY	CA		04/19/2010		654,475								58,696			
2008	MANHATTAN BEACH	CA		06/16/2010		2,484,132								214,302			
2014	TORRANCE	CA		07/26/2010		312,241								77,488			
2021	DRIGGS	ID		06/22/2010		464,042								26,610			
2022	CLOVIS	CA		06/29/2010		1,950,922								109,629			
2025	SOUTH JORDAN	UT		07/01/2010		1,216,237								47,420			
2031	SUNRISE	FL		07/01/2010		680,347								173,077			
2045	DAYTONA BEACH	FL		07/13/2010		2,908,950								154,945			
2056	DEER PARK	IL		07/21/2010		891,030								40,653			
2069	ALLEN	TX		09/01/2010		411,183								141,219			
2070	GREENVILLE	SC		07/30/2010		2,171,559								213,970			
2072	DULUTH	GA		10/04/2010		896,676								78,132			
2076	East Lansing	MI		11/03/2010		2,103,603								57,146			
2080	SAN FRANCISCO	CA		11/23/2010		1,217,904								35,883			
2083	SANTA ROSA	CA		10/06/2010		1,961,051								54,780			
2084	ELK GROVE	CA		10/06/2010		4,998,248								279,959			
2098	STOCKTON	CA		10/19/2010		771,462								179,162			
2118	HOUSTON	TX		11/01/2010		5,102,886								444,637			
2119	HOUSTON	TX		11/01/2010		1,101,764								96,001			
2134	SAN JOSE	CA		12/13/2010		1,078,811								240,553			
2136	BEDMINISTER	NJ		12/09/2010		1,201,311								102,668			

SCHEDULE B - PART 3

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

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2140	DALLAS	TX		12/03/2010		2,856,124								83,654			
2146	DOWNERS GROVE	IL		12/14/2010		1,477,700								329,508			
2164	NEWPORT BEACH	CA		01/27/2011		1,650,342								88,863			
2182	SAN DIEGO	CA		12/16/2010		959,196								82,153			
2183	SALEM	OR		02/22/2011		1,119,381								239,659			
2206	VENTURA	CA		02/17/2011		488,782								104,373			
2213	CLEARWATER	FL		05/25/2011		610,658								401,072			
2221	HAZELHURST	MS		04/06/2011		1,588,232								124,281			
2229	SAN DIEGO	CA		03/10/2011		1,822,280								96,673			
2250	HOUSTON	TX		03/29/2011		4,232,694								199,614			
2274	POWAY	CA		04/18/2011		1,957,672								154,989			
2289	BROOKFIELD	WI		05/13/2011		874,996								174,731			
2310	SOUTHAMPTON	PA		06/17/2011		1,730,015								152,985			
2315	EDMONDS	WA		06/10/2011		504,280								98,663			
2318	SOLON	OH		05/04/2011		2,310,908								87,201			
2319	SPRINGFIELD	GA		06/09/2011		2,890,412								176,009			
2339	ALGONQUIN	IL		06/02/2011		1,310,688								116,022			
2340	HIALEAH	FL		07/27/2011		1,891,216								148,605			
2353	CLEBURNE	TX		09/23/2011		902,518								68,417			
2354	MESQUITE	TX		09/23/2011		999,320								75,733			
2355	MIDLAND	TX		09/23/2011		870,365								65,962			
2360	AUSTIN	TX		07/11/2011		447,716								86,126			
2366	HILLSBORO	OR		06/30/2011		3,928,163								787,028			
2369	MARRERO	LA		10/07/2011		1,863,374								141,512			
2381	KALAMAZOO	MI		08/01/2011		975,837								47,081			
2385	SAN BERNARDINO	CA		08/09/2011		2,283,655								195,910			
2392	FOX LAKE	IL		09/30/2011		956,353								41,591			
2395	MADISON	WI		08/19/2011		4,460,690								272,201			
2404	DENVER	CO		09/20/2011		885,465								41,473			
2411	HAPEVILLE	GA		09/28/2011		892,270								68,709			
2418	COLORADO SPRINGS	CO		10/04/2011		1,276,871								56,437			
2429	POTTSTOWN	PA		09/30/2011		1,343,830								60,541			
2430	ENID	OK		09/30/2011		1,272,736								53,178			
2433	AUSTELL	GA		09/30/2011		2,357,067								3,126,215			
2435	ST PETERSBURG	FL		09/30/2011		1,158,962								52,213			
2444	PEARLAND	TX		12/29/2011		772,970								127,936			
2448	EMERYVILLE	CA		09/29/2011		1,984,787								153,522			
2453	LINTHICUM	MD		09/29/2011		1,203,603								52,970			
2477	LA CROSSE	WI		12/08/2011		5,709,275								244,226			
2482	DAYTON	OH		01/06/2012		798,026								141,038			
2519	HICKSVILLE	NY		01/05/2012		987,805								28,237			
3006	RALEIGH	NC		11/22/2011		1,261,860								97,974			
3020	CAMPBELL	CA		12/29/2011		645,364								113,712			
3026	TEMPLETON	CA		02/17/2012		534,066								229,478			
3031	INDIANAPOLIS	IN		12/27/2011		1,096,673								83,762			
3050	CHANDLER	AZ		01/03/2012		1,554,584								68,412			
3063	HOUSTON	TX		01/18/2012		1,345,481								101,899			
3082	COLUMBIA	SC		03/05/2012		3,286,133								126,333			
3083	MARTINSVILLE	VA		04/17/2012		6,127,579								262,949			
3096	PORT ARTHUR	TX		01/31/2012		1,828,734								316,708			
3111	BRYAN	TX		02/17/2012		968,514								72,370			

SCHEDULE B - PART 3

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

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3122	SEATTLE	WA		05/03/2012		1,069,201								45,530			
3136	LONG ISLAND CITY	NY		06/22/2012		1,382,026								58,164			
3138	ST LOUIS	MO		03/20/2012		1,002,697								167,319			
3145	SEATTLE	WA		03/14/2012		1,547,799								115,635			
3161	WINCHESTER	VA		04/10/2012		1,307,026								95,601			
3167	LANCASTER	TX		03/01/2012		1,628,100								70,721			
3174	KIRKLAND	WA		01/18/2013		1,179,582								54,329			
3176	OVERLAND PARK	KS		07/13/2012		943,732								146,897			
3214	FAYETTEVILLE	NC		04/24/2012		904,949								122,469			
3240	SANTA ANA	CA		07/18/2012		1,243,588								96,150			
3245	BURIEN	WA		07/31/2012		1,492,919								41,047			
3252	VALDOSTA	GA		05/23/2012		1,464,520								107,596			
3273	CHESAPEAKE	VA		06/28/2012		4,206,266								304,171			
3275	CARPENTERSVILLE	IL		06/11/2012		883,600								64,653			
3276	SAN MARCOS	CA		06/04/2012		1,840,405								136,134			
3285	HOUSTON	TX		05/23/2012		3,515,428								234,816			
3297	LAS VEGAS	NV		06/22/2012		2,268,279								95,066			
3307	ARCADIA	CA		07/24/2012		5,869,497								256,567			
3310	VENICE	FL		05/10/2012		1,508,665								66,427			
3325	HOUSTON	TX		08/17/2012		2,035,352								313,410			
3343	RENO	NV		07/25/2012		2,272,263								356,642			
3344	SAN DIEGO	CA		06/29/2012		1,594,863								69,100			
3346	BEVERLY HILLS	CA		05/23/2013		1,038,953								68,393			
3349	BROOKINGS	OR		07/20/2012		1,430,462								104,781			
3350	MEDFORD	OR		10/10/2012		1,599,625								100,126			
3351	MESA	AZ		06/22/2012		1,587,629								43,404			
3360	SANTA CRUZ	CA		07/26/2012		1,634,181								118,981			
3361	STRONGSVILLE	OH		03/15/2013		2,401,047								164,810			
3373	ARDEN HILLS	MN		10/17/2012		2,614,201								110,319			
3375	TUCSON	AZ		09/10/2012		2,284,630								98,772			
3380	GRAND PRAIRIE	TX		07/16/2012		2,222,323								64,860			
3384	THORNTON	CO		08/08/2012		1,252,284								53,646			
3385	NILES	IL		08/30/2012		1,903,901								109,912			
3401	DENVILLE	NJ		09/20/2012		2,846,200								122,533			
3402	DRAPER	UT		09/28/2012		2,027,229								145,838			
3420	STERLING HEIGHTS	MI		09/20/2012		1,829,561								51,511			
3424	FARMINGTON	NM		11/30/2012		638,241								93,585			
3436	BLUFFTON	SC		10/03/2012		1,729,763								259,367			
3437	DALLAS	TX		08/20/2012		6,682,258								199,392			
3442	WASHINGTON	DC		11/28/2012		2,712,855								116,031			
3444	BELLEVUE	WA		08/31/2012		8,927,888								385,340			
3451	PITTSBURGH	PA		11/16/2012		1,354,436								92,875			
3455	ABINGDON	MD		11/01/2012		3,675,446								547,060			
3458	NOVI	MI		11/19/2012		3,318,536								491,105			
3463	SAN DIEGO	CA		12/31/2012		6,864,289								153,116			
3466	FRESNO	CA		10/17/2012		1,544,488								238,621			
3474	ORLANDO	FL		01/24/2013		1,330,782								191,564			
3480	PHOENIX	AZ		10/24/2012		637,431								59,024			
3481	CANTON	OH		11/16/2012		5,005,161								355,183			
3486	WEATHERFORD	TX		10/09/2012		932,290								40,015			
3487	DALLAS	TX		09/24/2012		3,678,847								268,951			

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		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					
3490	SAN ANGELO	TX		11/15/2012		2,580,828								111,328			
3497	FALLSTON	MD		11/27/2012		2,111,832								150,730			
3503	ODESSA	FL		10/30/2012		1,906,044								137,266			
3517	GRAND PRAIRIE	TX		10/29/2012		1,573,814								66,696			
3530	ORLANDO	FL		12/06/2012		1,433,084								149,558			
3533	SANTA ANA	CA		12/31/2012		1,671,959								72,426			
3535	AUSTIN	TX		12/28/2012		1,595,861								112,723			
3554	FAYETTEVILLE	NC		12/19/2012		2,230,650								401,686			
3557	SHERWOOD	OR		12/27/2012		2,221,330								95,135			
3562	DOWNERS GROVE	IL		02/11/2013		3,479,698								243,133			
3563	SANTA ANA	CA		02/28/2013		650,190								92,069			
3566	SANTA MONICA	CA		12/06/2012		3,823,647								143,181			
3568	BELLEVUE	WA		12/14/2012		1,441,861								63,332			
3573	BREA	CA		02/07/2013		1,095,734								532,327			
3577	AUSTIN	TX		12/28/2012		3,401,288								498,635			
3579	SHAKER HEIGHTS	OH		02/27/2013		686,803								47,455			
3580	FRESNO	CA		05/28/2013		1,473,034								96,682			
3582	ONTARIO	CA		06/27/2013		689,735								45,782			
3583	FRESNO	CA		04/03/2013		1,095,204								44,563			
3584	BELLEVUE	WA		12/14/2012		1,980,703								86,992			
3590	WESTLAKE	OH		02/26/2013		1,490,418								555,438			
3592	SAN FRANCISCO	CA		02/27/2013		1,384,707								95,946			
3594	ROCHESTER	NY		03/15/2013		924,610								39,235			
3601	Sacramento	CA		02/28/2013		665,636								67,673			
3612	DALLAS	TX		12/05/2012		609,776								17,446			
3623	FORT COLLINS	CO		04/05/2013		5,243,420								362,622			
3627	SALT LAKE CITY	UT		02/05/2013		499,304								70,779			
3631	MURRAY	UT		02/01/2013		1,878,768								130,720			
3639	SEGUIN	TX		02/01/2013		1,140,312								48,468			
3651	MODESTO	CA		03/28/2013		3,742,427								258,587			
3655	ORANGE	CA		03/28/2013		1,493,732								62,580			
3660	TUCSON	AZ		03/20/2013		81,144								60,442			
3664	GRAPEVINE	TX		03/20/2013		2,478,422								345,633			
3671	COMMERCE	MI		03/11/2013		1,041,663								144,771			
3673	CONROE	TX		03/26/2013		905,701								126,835			
3676	KENTWOOD	MI		08/06/2013		372,684								93,272			
3683	FONTANA	CA		02/27/2013		1,959,607								53,445			
3686	WESTMINSTER	CA		05/23/2013		11,113,868								761,546			
3691	HOUSTON	TX		03/22/2013		3,722,744								259,152			
3692	ISLANDIA	NY		03/22/2013		1,151,306								160,736			
3695	LACEY	WA		05/01/2013		841,042								176,403			
3702	PEORIA	AZ		03/05/2013		2,449,687								191,509			
3703	INGLEWOOD	CA		06/17/2013		5,744,193								767,002			
3705	DU QUOIN	IL		03/22/2013		704,462								98,645			
3711	LODI	CA		07/10/2013		324,472								192,048			
3715	PIKESVILLE	MD		04/01/2013		3,527,985								147,397			
3716	PIKESVILLE	MD		05/29/2013		974,256								65,773			
3723	MILWAUKIE	OR		04/30/2013		1,362,394								131,903			
3726	SALT LAKE CITY	UT		04/10/2013		681,242								46,188			
3733	RAYTOWN	MO		03/22/2013		729,927								50,403			
3743	ROME	GA		07/12/2013		3,815,406								245,988			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3744	JEFFERSON CITY	MO		09/20/2013		4,969,708								848,299			
3745	SAMMAMISH	WA		04/05/2013		1,086,762								74,068			
3750	MT PLEASANT	TX		06/03/2013		1,657,429								272,035			
3765	PORTLAND	OR		06/06/2013		731,510								97,642			
3769	REDWOOD CITY	CA		06/28/2013		519,129								323,544			
3770	THORNTON	CO		05/01/2013		1,723,580								70,373			
3771	SPARKS	NV		05/03/2013		517,374								70,020			
3774	SANTA MONICA	CA		09/26/2013		1,276,170								33,924			
3778	MILL VALLEY	CA		10/15/2013		4,381,180								162,985			
3782	SAN DIEGO	CA		06/18/2013		1,096,107								44,743			
3795	COLORADO SPRINGS	CO		07/09/2013		1,488,686								98,160			
3800	MADISON HEIGHTS	MI		08/19/2013		974,628								63,660			
3801	COLLEGE STATION	TX		06/24/2013		4,526,882								382,153			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,056,294								80,073			
3805	CLIFFSIDE PARK	NJ		12/31/2013		683,727								82,650			
3808	ALBUQUERQUE	NM		05/30/2013		1,949,354								108,177			
3818	LAS VEGAS	NV		07/30/2013		2,565,448								337,610			
3819	VALLEJO	CA		08/01/2013		1,240,395								67,476			
3821	VALLEJO	CA		08/01/2013		2,772,598								150,835			
3825	SEATTLE	WA		06/28/2013		1,283,594								329,993			
3827	ASHTABULA	OH		08/30/2013		432,064								56,045			
3837	FLORENCE	KY		07/30/2013		472,982								92,907			
3838	CHINO HILLS	CA		08/28/2013		1,057,428								67,422			
3851	ANGELS CAMP	CA		07/22/2013		2,894,481								192,376			
3854	WEST VALLEY CITY	UT		08/01/2013		654,877								86,447			
3859	BLOOMFIELD HILLS	MI		08/19/2013		710,050								46,386			
3860	BEVERLY HILLS	MI		08/19/2013		1,517,551								99,141			
3864	HAWTHORNE	CA		09/12/2013		2,800,694								352,492			
3867	OLATHE	KS		09/30/2013		1,845,156								75,367			
3868	CHULA VISTA	CA		09/19/2013		1,028,206								41,034			
3869	CARLSBAD	CA		09/23/2013		1,028,206								41,034			
3874	EL CAJON	CA		09/12/2013		2,437,554								99,110			
3881	AUSTIN	TX		09/05/2013		1,355,848								127,116			
3886	SAN ANTONIO	TX		09/11/2013		722,606								45,856			
3888	SAN ANTONIO	TX		09/11/2013		605,784								48,863			
3891	SOLON	OH		08/22/2013		1,185,299								77,197			
3893	LAKEWOOD	OH		09/18/2013		2,368,848								95,041			
3897	PENDLETON	OR		09/30/2013		502,798								63,864			
3898	PORTLAND	OR		09/30/2013		427,393								54,286			
3899	PFLUGERVILLE	TX		08/29/2013		630,652								59,929			
3900	VAN NUYS	CA		09/04/2013		632,686								40,601			
3901	BRIGHTON	MI		10/04/2013		1,103,008								68,144			
3904	HOLLYWOOD	CA		09/25/2013		1,291,065								83,307			
3906	DEPEW	NY		09/20/2013		816,899								103,531			
3916	HENDERSON	NV		08/02/2013		2,711,607								177,543			
3920	MIAMI	FL		07/31/2013		2,506,537								133,143			
3923	LAS VEGAS	NV		08/27/2013		1,756,319								146,203			
3929	FARMINGTON	NM		09/12/2013		2,531,846								162,308			
3932	BAY SHORE	NY		10/30/2013		640,575								40,143			
3944	MERCED	CA		09/30/2013		462,030								112,329			
3945	TAMPA	FL		01/24/2014		1,993,541								120,269			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3947	HENDERSON	NV		11/05/2013		415,321								50,684			
3948	MARYLAND HEIGHTS	MO		10/23/2013		5,184,602								201,901			
3964	GLENDALE	AZ		12/02/2013		1,050,258								39,401			
3973	WOODMERE	OH		12/04/2013		1,171,445								121,557			
3977	PLEASANTON	CA		09/30/2013		2,411,738								93,748			
3979	CLEVELAND	OH		12/04/2013		801,494								83,169			
3980	CLEVELAND	OH		12/04/2013		881,676								91,489			
3987	BIRMINGHAM	AL		11/01/2013		1,789,679								118,023			
3989	ANTIOCH	CA		10/08/2013		2,134,706								133,647			
3990	GREENVILLE	TX		10/24/2013		1,162,252								43,455			
3993	AVONDALE	AZ		11/22/2013		1,521,909								58,625			
3997	SIOUX FALLS	SD		11/14/2013		2,150,394								263,598			
3998	TUCSON	AZ		12/06/2013		1,122,573								137,095			
3999	LA HABRA	CA		02/19/2014		2,113,325								78,120			
4000	EL SEGUNDO	CA		12/10/2013		4,199,342								254,138			
4004	NORCROSS	GA		12/10/2013		844,836								102,288			
4009	COLORADO SPRINGS	CO		10/29/2013		1,251,555								46,777			
4011	VACAVILLE	CA		11/27/2013		1,682,075								84,519			
4013	BRIGHTON	CO		03/05/2014		845,192								71,924			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		1,967,217								72,773			
4018	WESTLAKE VILLAGE	CA		02/03/2014		4,897,819								108,488			
4019	PFLUGERVILLE	TX		01/28/2014		697,330								61,140			
4022	SAN FRANCISCO	CA		12/26/2013		1,460,419								55,037			
4025	SAN FRANCISCO	CA		04/16/2014		1,030,273								37,535			
4027	FORT MEYERS	FL		12/05/2013		1,439,620								88,219			
4029	GREENSBORO	NC		12/30/2013		1,190,326								89,189			
4030	VENTURA	CA		12/26/2013		5,191,433								128,099			
4031	TUCSON	AZ		12/30/2013		1,297,770								32,039			
4035	TEMPLE	TX		11/21/2013		960,867								37,063			
4038	EL DORADO HILLS	CA		12/02/2013		577,359								70,548			
4041	ROCKVILLE CENTRE	NY		01/21/2014		904,756								54,938			
4043	FRESNO	CA		04/01/2014		1,058,244								39,215			
4045	HILLSBORO	OR		11/27/2013		1,768,719								67,269			
4049	DENVILLE	NJ		12/19/2013		4,378,452								165,755			
4052	CEDAR PARK	TX		12/20/2013		386,816								156,256			
4053	AUSTIN	TX		12/20/2013		322,566								117,901			
4058	DENVILLE	NJ		12/19/2013		3,848,977								145,710			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,050,781								82,625			
4062	BALTIMORE	MD		03/11/2014		758,750								27,766			
4067	PHOENIX	OR		12/04/2013		1,330,811								119,688			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,609,535								61,218			
4082	ST LOUIS PARK	MN		02/20/2014		1,828,442								67,526			
4097	MONTCLAIR	CA		02/12/2014		332,046								138,986			
4101	BALTIMORE	MD		12/31/2013		5,408,609								636,243			
4102	SANTA ROSA	CA		01/15/2014		4,638,348								113,713			
4103	SAN MARCOS	CA		12/23/2013		2,786,147								1,114,404			
4115	ROSEBURG	OR		02/28/2014		1,099,403								128,457			
4116	BRANDON	FL		04/28/2014		589,749								67,031			
4118	ANTIOCH	CA		03/03/2014		3,501,417								403,957			
4119	CATHEDRAL CITY	CA		09/25/2014		1,323,341								49,753			
4120	MANDEVILLE	LA		02/27/2014		1,950,271								72,160			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4122	REDONDO BEACH	CA		04/09/2014		611,742								35,778			
4125	KIRKLAND	WA		03/20/2014		880,815								52,004			
4126	CLERMONT	FL		07/17/2014		1,819,386								118,823			
4129	DEPEW	NY		09/17/2015		1,185,286								84,630			
4130	SACRAMENTO	CA		02/26/2014		1,944,351								72,750			
4132	FOLSOM	CA		03/26/2014		2,853,384								104,712			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,207,748								130,101			
4137	NIAGARA FALLS	NY		09/24/2014		5,469,868								592,673			
4139	LEMON GROVE	CA		05/08/2014		1,719,789								195,550			
4140	SAN FRANCISCO	CA		04/15/2014		2,252,072								87,200			
4142	INDIANAPOLIS	IN		04/18/2014		2,041,803								122,588			
4147	RAVENNA	OH		05/19/2014		1,047,162								31,858			
4151	LITTLETON	CO		03/28/2014		1,023,824								39,112			
4152	DENVER	CO		03/28/2014		684,810								26,161			
4153	COLORADO SPRINGS	CO		03/28/2014		698,370								26,679			
4154	ARVADA	CO		06/02/2014		905,999								33,460			
4155	CENTENNIAL	CO		06/02/2014		844,226								31,179			
4156	THORNTON	CO		06/02/2014		844,226								31,179			
4157	KETCHIKAN	AK		06/02/2014		631,454								23,321			
4159	GILROY	CA		05/13/2014		2,988,498								339,223			
4162	SACRAMENTO	CA		03/31/2014		1,460,129								87,781			
4163	LAKE FOREST	CA		07/31/2014		6,930,181								247,793			
4168	POOLER	GA		07/22/2014		1,315,104								47,566			
4170	SAN DIEGO	CA		02/28/2014		3,247,173								120,594			
4174	TORRANCE	CA		04/16/2014		2,510,896								62,988			
4176	KERRVILLE	TX		04/28/2014		1,231,746								299,809			
4177	PFLUGERVILLE	TX		04/28/2014		554,632								134,998			
4180	MOUNTAIN VIEW	CA		05/19/2014		6,474,839								166,002			
4182	PROVO	UT		05/01/2014		1,033,762								62,220			
4183	PONTIAC	MI		05/09/2014		2,662,923								542,977			
4185	GLENDALE	AZ		05/01/2014		2,135,460								129,345			
4189	BEREA	OH		04/28/2014		438,443								38,841			
4192	GREENWOOD VILLAGE	CO		06/13/2014		893,603								99,825			
4199	PORTLAND	OR		05/29/2014		585,101								226,361			
4200	CHANDLER	AZ		03/31/2014		698,771								17,793			
4201	AKRON	OH		05/08/2014		4,388,646								161,315			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,312,728								141,949			
4203	COPLEY	OH		06/11/2014		899,059								236,208			
4204	NILES	IL		05/14/2014		2,173,587								127,704			
4210	ARVADA	CO		06/13/2014		1,036,298								51,070			
4211	MARTINEZ	CA		04/29/2014		2,911,648								335,606			
4213	WESTBURY	NY		06/30/2014		4,556,257								274,966			
4216	TEMPE	AZ		07/17/2014		2,483,405								143,965			
4218	PALM DESERT	CA		05/30/2014		9,234,241								391,179			
4221	SACRAMENTO	CA		04/30/2014		932,598								107,385			
4222	SAN FRANCISCO	CA		06/04/2014		1,789,636								67,073			
4224	BROOKLYN	NY		08/22/2014		2,100,818								231,543			
4226	QUEEN CREEK	AZ		04/15/2014		1,711,751								104,007			
4227	CLEVELAND	OH		06/06/2014		1,458,278								85,239			
4229	SAN MARCOS	TX		06/20/2014		810,399								30,805			
4233	PHOENIX	AZ		05/12/2014		1,089,830								65,637			

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
4234	ENGLEWOOD	CO		05/06/2014		3,673,896								140,280			
4237	SAN FRANCISCO	CA		05/15/2014		2,519,137								94,361			
4238	DEER PARK	TX		09/02/2014		2,949,219								108,546			
4246	RAEFORD	NC		06/11/2014		2,017,501								323,774			
4252	CHILLICOTHE	OH		06/19/2014		1,964,125								115,990			
4254	MESA	AZ		06/17/2014		1,521,952								56,932			
4257	VILLE PLATTE	LA		06/02/2014		473,103								53,450			
4265	PORT ARTHUR	TX		05/30/2014		610,190								107,133			
4269	COMMERCE CITY	CO		10/20/2014		1,296,916								103,798			
4270	COLORADO SPRINGS	CO		06/27/2014		920,886								54,244			
4271	MANSURA	LA		09/02/2014		860,742								49,040			
4272	SCOTTSDALE	AZ		06/05/2014		2,067,530								79,706			
4273	TEMPLE TERRACE	FL		05/29/2014		487,972								72,451			
4278	DRAPER	UT		07/03/2014		1,383,939								51,721			
4279	SILVERDALE	WA		07/01/2014		977,385								36,458			
4280	LOS ANGELES	CA		07/18/2014		1,346,313								50,108			
4281	RENO	NV		07/03/2014		4,739,511								276,892			
4282	RENO	NV		07/03/2014		4,288,129								250,522			
4284	RENO	NV		07/11/2014		5,642,275								329,634			
4285	SACRAMENTO	CA		05/27/2014		2,702,966								161,967			
4288	WILLIAMSVILLE	NY		07/21/2014		5,099,672								189,803			
4291	SIOUX FALLS	SD		06/06/2014		1,757,097								65,853			
4297	LAS VEGAS	NV		08/08/2014		2,138,896								126,296			
4299	CORAL GABLES	FL		06/12/2014		1,145,928								41,942			
4300	STONE MOUNTAIN	GA		06/23/2014		694,206								25,627			
4303	ANTIOCH	CA		07/25/2014		464,325								27,390			
4309	WATSONVILLE	CA		07/14/2014		1,666,130								185,145			
4315	DENVER	CO		08/01/2014		2,047,400								75,122			
4318	CANASTOTA	NY		09/11/2014		2,869,092								309,180			
4319	FREDONIA	NY		09/11/2014		2,991,181								322,337			
4323	ROUND ROCK	TX		07/10/2014		715,012								26,460			
4329	BURLINGAME	CA		09/12/2014		4,761,262								123,068			
4330	SOUTH JORDAN	UT		08/28/2014		1,483,501								86,413			
4331	JACKSONVILLE	FL		07/09/2014		1,552,197								172,546			
4337	JACKSON	TN		07/23/2014		3,662,586								137,486			
4340	SARATOGA	CA		07/02/2014		3,505,362								132,620			
4345	ALLEN	TX		07/01/2014		1,411,947								51,679			
4349	VANCOUVER	WA		07/15/2014		554,547								25,758			
4355	FORT WAYNE	IN		08/29/2014		2,121,551								231,073			
4359	BRONX	NY		10/16/2014		3,688,044								136,933			
4360	MIAMI	FL		08/13/2014		901,431								99,209			
4368	WAXHAW	NC		11/19/2014		1,827,482								67,460			
4369	PFLUGERVILLE	TX		09/12/2014		580,071								62,898			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,244,582								30,350			
4371	NORTH CANTON	OH		08/20/2014		1,169,284								41,511			
4375	MERCER ISLAND	WA		08/13/2014		1,308,502								48,503			
4378	PENSACOLA	FL		09/11/2014		3,053,931								306,947			
4380	RENTON	WA		10/30/2014		895,909								51,659			
4389	MAYWOOD	IL		10/31/2014		593,523								20,915			
4390	BOTHELL	WA		08/28/2014		1,636,634								100,251			
4392	VERO BEACH	FL		08/07/2014		1,364,695								130,006			

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
4397	WHITESTONE	NY		10/23/2014		4,121,496								149,527			
4399	VAN NUYS	CA		08/29/2014		1,804,260								67,328			
4403	BRIDGETON	MO		09/08/2014		1,456,379								156,943			
4404	PHOENIX	AZ		12/22/2014		740,456								18,810			
4407	SHERWOOD	OR		08/19/2014		2,806,474								102,647			
4408	LAS VEGAS	NV		10/14/2014		1,492,392								86,166			
4411	THOUSAND OAKS	CA		09/11/2014		2,699,581								88,153			
4412	RAYTOWN	MO		09/22/2014		550,696								19,734			
4422	FLOWERTY BRANCH	GA		09/12/2014		519,802								29,295			
4424	LOS ANGELES	CA		10/31/2014		2,005,704								49,976			
4427	DALLAS	TX		10/06/2014		2,080,295								77,611			
4428	CLOVIS	CA		10/16/2014		529,379								30,625			
4429	CLOVIS	CA		10/16/2014		529,379								30,625			
4436	AUSTIN	TX		11/17/2014		1,440,601								53,436			
4437	CHICAGO	IL		10/22/2014		1,317,312								48,023			
4438	MORTON GROVE	IL		10/22/2014		740,987								27,013			
4440	TUCSON	AZ		08/28/2014		837,998								62,235			
4443	TACOMA	WA		08/28/2014		1,708,076								64,654			
4455	SAN FRANCISCO	CA		11/12/2014		7,460,666								277,806			
4456	REDDING	CA		10/21/2014		3,868,332								418,469			
4457	AUBURNDALE	FL		11/14/2014		2,122,884								226,402			
4459	ALBUQUERQUE	NM		10/06/2014		1,474,860								54,812			
4462	CARSON CITY	NV		12/11/2014		5,940,072								145,696			
4466	CHARLOTTE	NC		10/01/2014		2,092,075								125,287			
4468	BATON ROUGE	LA		10/02/2014		2,325,241								87,421			
4469	GILBERT	AZ		09/26/2014		2,294,548								84,795			
4476	LAS VEGAS	NV		09/29/2014		5,209,701								280,608			
4477	GREENSBORO	NC		09/22/2014		746,639								42,917			
4479	RICHMOND	VA		09/18/2014		1,735,017								65,044			
4482	BALTIMORE	MD		11/26/2014		1,801,146								191,376			
4484	MURRIETA	CA		10/01/2014		1,110,139								65,200			
4492	COLORADO SPRINGS	CO		10/14/2014		1,644,674								60,247			
4495	LAS VEGAS	NV		11/25/2014		1,559,625								57,851			
4497	DEER PARK	TX		12/11/2014		1,621,026								60,483			
4498	HOUSTON	TX		12/11/2014		1,807,004								67,226			
4500	RICHMOND	VA		12/19/2014		1,149,974								65,401			
4501	ORLANDO	FL		11/10/2014		1,397,581								81,712			
4502	DINUBA	CA		09/29/2014		903,839								98,969			
4503	PORTLAND	OR		09/30/2014		1,552,073								58,075			
4507	HAVERHILL	MA		10/09/2014		2,085,472								76,185			
4516	SANTA ANA	CA		10/30/2014		756,436								28,329			
4517	EUGENE	OR		11/07/2014		1,659,889								41,168			
4520	MONROVIA	CA		12/22/2014		1,405,518								44,468			
4522	FARMERS BRANCH	TX		12/31/2014		7,188,924								253,967			
4523	SPRING	TX		11/25/2014		862,105								31,947			
4524	LYNNWOOD	WA		10/31/2014		2,457,689								58,824			
4527	SAN JOSE	CA		10/29/2014		3,869,602								141,068			
4528	NASVILLE	TN		11/05/2014		1,191,958								43,958			
4531	NORTHRIDGE	CA		12/11/2014		1,330,604								47,012			
4532	GRETNA	LA		12/01/2014		2,743,149								291,466			
4533	COVINA	CA		12/08/2014		1,233,525								45,670			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4534	SAN LUIS OBISPO	CA		01/13/2015		1,506,603								52,034			
4538	HUNTINGTON BEACH	CA		12/17/2014		4,515,606								256,810			
4539	HILLSBORO	OR		11/25/2014		5,853,980								215,053			
4542	ORLANDO	FL		12/23/2014		6,471,865								181,265			
4543	FOLSOM	CA		11/26/2014		3,952,585								226,563			
4544	LAS VEGAS	NV		12/23/2014		2,450,994								138,650			
4547	ROME	GA		10/23/2014		791,147								84,615			
4551	UNION CITY	CA		12/02/2014		6,012,497								637,655			
4554	CLEVELAND	OH		12/31/2014		1,522,704								89,521			
4557	SUNNYVALE	CA		12/04/2014		3,482,559								88,180			
4564	SEATTLE	WA		12/31/2014		8,681,285								314,078			
4567	WEST CHESTER	OH		12/17/2014		7,614,945								673,074			
4568	HOUSTON	TX		11/10/2014		656,187								16,128			
4569	INDIANAPOLIS	IN		11/06/2014		12,238,521								302,359			
4571	DENVER	CO		11/25/2014		1,273,486								73,045			
4572	SAINT PETERS	MO		12/11/2014		1,601,663								59,587			
4573	UNION	MO		12/11/2014		1,314,184								48,892			
4574	SAINT PETERS	MO		12/11/2014		1,108,844								41,252			
4576	TALLAHASSEE	FL		11/24/2014		1,198,262								68,775			
4578	CANOGA PARK	CA		12/01/2014		1,350,806								50,639			
4579	HERKIMER	NY		03/24/2015		2,921,890								292,229			
4584	DEER PARK	TX		12/30/2014		1,014,699								57,900			
4588	SEATTLE	WA		12/18/2014		4,290,586								145,705			
4590	NEWPORT BEACH	CA		12/01/2014		1,027,796								37,867			
4592	EUGENE	OR		12/18/2014		800,831								29,793			
4593	VENICE	FL		01/30/2015		2,559,803								267,918			
4596	ROCKINGHAM	NC		01/09/2015		599,020								180,645			
4597	HOUSTON	TX		12/22/2014		2,959,305								169,990			
4598	OGDEN	UT		12/12/2014		2,874,779								106,951			
4600	HOUSTON	TX		01/30/2015		704,916								53,231			
4601	SANTA CLARITA	CA		12/17/2014		2,292,070								56,734			
4602	ALHAMBRA	CA		04/01/2015		2,624,046								66,379			
4605	SYLMAR	CA		12/31/2014		1,642,731								61,115			
4609	TRACY	CA		01/26/2015		4,078,263								236,219			
4610	RIVERSIDE	CA		02/13/2015		1,690,792								59,445			
4611	ALBERTVILLE	AL		12/29/2014		898,028								34,225			
4612	FARMINGTON	UT		12/30/2014		970,755								56,321			
4615	SHAWNEE	KS		02/11/2015		1,253,561								70,049			
4616	LAS VEGAS	NV		01/21/2015		2,235,811								82,147			
4618	FAIRLAWN	OH		01/28/2015		756,296								47,010			
4620	CHICAGO	IL		02/10/2015		436,542								38,066			
4621	HOUSTON	TX		02/18/2015		4,511,008								259,140			
4622	DALLAS	TX		03/11/2015		1,251,441								44,354			
4623	STAFFORD	TX		01/08/2015		1,237,635								45,203			
4624	POOLER	GA		05/01/2015		1,168,661								28,220			
4629	CANTON	OH		02/23/2015		4,092,070								150,379			
4635	HEBRON	KY		02/27/2015		979,151								55,985			
4636	COLUMBIA	TN		03/17/2015		990,661								55,119			
4649	COSTA MESA	CA		01/20/2015		1,911,706								68,075			
4653	WESLEY CHAPEL	FL		02/27/2015		1,595,441								89,153			
4660	DEER PARK	TX		03/03/2015		1,242,099								45,201			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4662	TEMPE	AZ		01/23/2015		630,826								22,596			
4664	INDIO	CA		01/29/2015		755,307								42,708			
4665	FLUSHING	NY		02/17/2015		3,661,113								130,509			
4668	PHOENIX	AZ		02/03/2015		3,025,742								110,715			
4669	SEATTLE	WA		05/07/2015		6,964,950								253,604			
4671	ROCKWALL	TX		04/23/2015		2,879,060								107,243			
4672	DOWNEY	CA		03/19/2015		1,405,976								78,227			
4678	ORMOND BEACH	FL		01/28/2015		862,885								160,973			
4680	ANN ARBOR	MI		03/26/2015		1,450,835								148,835			
4683	CHARLOTTESVILLE	VA		02/13/2015		817,750								84,241			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,472,936								83,923			
4690	MURRIETA	CA		03/03/2015		860,039								48,015			
4692	COLUMBUS	OH		03/20/2015		1,168,828								64,591			
4693	PHOENIX	AZ		03/31/2015		5,591,025								197,963			
4694	LOS ANGELES	CA		02/18/2015		1,248,107								44,492			
4696	BISHOP	CA		02/27/2015		5,003,741								176,619			
4697	GERMANTOWN	TN		02/13/2015		1,460,016								68,401			
4698	ALBANY	GA		02/27/2015		1,026,618								82,081			
4700	PFLUGERVILLE	TX		04/22/2015		759,292								57,727			
4701	LAS VEGAS	NV		05/22/2015		5,453,061								200,806			
4702	FLORENCE	KY		03/30/2015		1,132,410								64,521			
4707	RIVERDALE	UT		04/13/2015		1,675,770								93,739			
4709	LOS ANGELES	CA		03/23/2015		1,137,864								33,695			
4712	CHICAGO	IL		04/13/2015		1,076,923								39,601			
4713	PACIFICA	CA		03/20/2015		1,244,633								45,171			
4714	KIRKLAND	WA		04/22/2015		3,043,053								170,805			
4716	LONG BEACH	CA		05/19/2015		1,391,835								51,102			
4718	BOULDER	CO		04/14/2015		1,130,385								41,567			
4719	OREM	UT		04/01/2015		2,392,335								88,980			
4721	LEWISVILLE	TX		03/17/2015		3,746,431								231,985			
4722	SPOKANE	WA		04/07/2015		2,652,650								150,422			
4723	HOUSTON	TX		05/22/2015		3,162,857								110,919			
4730	REDMOND	WA		04/22/2015		874,878								49,106			
4734	SCHERTZ	TX		06/23/2015		617,654								21,218			
4735	MESA	AZ		03/18/2015		632,557								64,639			
4736	CLIFTON PARK	NY		05/07/2015		1,402,376								79,153			
4739	BALTIMORE	MD		05/19/2015		9,676,068								1,127,033			
4741	CLEVELAND	OH		03/20/2015		532,260								19,128			
4744	LOS ANGELES	CA		04/02/2015		1,350,240								33,300			
4747	JACKSONVILLE	FL		03/31/2015		1,396,724								142,450			
4753	OCEANSIDE	CA		06/02/2015		711,503								25,156			
4754	SAN FRANCISCO	CA		06/30/2015		2,740,510								272,552			
4755	AUSTIN	TX		04/30/2015		4,400,037								116,929			
4760	TRACY	CA		05/15/2015		1,829,093								32,218			
4762	SUN VALLEY	CA		04/15/2015		1,361,530								47,456			
4763	WOODLAND HILLS	CA		06/01/2015		1,657,686								165,188			
4764	BUCKEYE	AZ		04/15/2015		6,057,100								211,018			
4766	CATHEDRAL CITY	CA		04/09/2015		1,472,370								54,356			
4767	MILL CREEK	WA		05/28/2015		3,249,617								180,665			
4768	MOUNT VERNON	OH		05/12/2015		854,421								47,502			
4769	FORT PIERCE	FL		06/22/2015		3,359,810								305,709			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4774	HOUSTON	TX		07/09/2015		3,860,382								210,717			
4776	DEPEW	NY		12/14/2015		1,732,121								159,323			
4777	HOUSTON	TX		05/06/2015		692,853								23,890			
4784	ATLANTA	GA		05/19/2015		401,512								265,128			
4788	CHICAGO	IL		05/28/2015		2,483,075								88,935			
4789	BAKERSFIELD	CA		05/20/2015		3,839,915								722,379			
4791	PASSAIC	NJ		04/30/2015		3,325,040								120,473			
4797	SAN DIEGO	CA		06/23/2015		6,517,515								361,152			
4798	PERRYSBURG	OH		05/21/2015		813,676								44,741			
4799	SACRAMENTO	CA		06/11/2015		2,839,852								83,251			
4801	ALBERTVILLE	AL		09/04/2015		2,390,633								586,698			
4803	HOUSTON	TX		05/22/2015		2,183,442								120,724			
4809	ORANGE	CA		05/22/2015		2,512,301								88,647			
4813	SAN MATEO	CA		09/28/2015		2,955,133								103,109			
4814	SAN MATEO	CA		09/28/2015		1,266,485								44,190			
4825	HOUSTON	TX		05/19/2015		2,990,498								109,364			
4826	SALT LAKE CITY	UT		05/28/2015		1,757,749								97,858			
4831	VERNON HILLS	IL		06/24/2015		2,564,268								140,136			
4832	PARAMUS	NJ		06/25/2015		5,668,713								146,658			
4834	PORT ST LUCIE	FL		05/20/2015		1,782,310								65,762			
4837	APPLE VALLEY	CA		06/03/2015		3,170,310								114,508			
4839	CLEVELAND	OH		06/15/2015		1,220,537								42,996			
4840	HOUSTON	TX		05/21/2015		2,134,577								119,656			
4841	VENICE	CA		06/05/2015		4,722,323								122,494			
4842	SANTA MONICA	CA		06/05/2015		3,443,360								89,318			
4843	VENICE	CA		06/05/2015		2,361,248								61,089			
4844	VENICE	CA		06/05/2015		1,831,824								67,196			
4846	SAN DIMAS	CA		05/29/2015		1,823,759								67,292			
4847	VAN NUYS	CA		05/29/2015		1,823,759								67,292			
4850	LOMBARD	IL		06/18/2015		2,682,424								266,775			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,381,248								51,143			
4852	MISSOULA	MT		09/30/2015		13,466,047								477,052			
4856	TOOELE	UT		06/25/2015		2,854,163								161,463			
4857	SEATTLE	WA		08/19/2015		8,217,524								285,298			
4864	GILBERT	AZ		07/15/2015		4,355,877								155,533			
4867	COLUMBUS	OH		07/14/2015		1,692,453								93,353			
4869	OREM	UT		06/29/2015		1,036,973								38,395			
4870	SAN DIEGO	CA		03/01/2016		7,393,921								669,719			
4871	SAN DIEGO	CA		06/17/2015		5,077,505								182,482			
4872	BRADENTON	FL		07/16/2015		1,200,294								101,749			
4881	POTEAU	OK		06/30/2015		6,972,866								687,353			
4884	WESTMINSTER	CA		07/31/2015		3,790,032								131,967			
4888	CORONA	CA		05/20/2015		1,979,261								50,820			
4891	HOUSTON	TX		08/14/2015		944,057								51,296			
4893	HOUSTON	TX		05/21/2015		879,003								216,812			
4894	LAS VEGAS	NV		05/21/2015		1,130,148								278,758			
4900	WEST PALM BEACH	FL		06/10/2015		1,262,451								78,835			
4901	CHICAGO	IL		06/10/2015		1,179,426								66,767			
4902	HEBRON	KY		08/28/2015		2,642,834								89,090			
4906	VENICE	CA		07/09/2015		4,769,908								101,676			
4907	VENICE	CA		06/30/2015		1,933,007								49,683			

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
4909	SALEM	OR		06/09/2015		3,253,752								120,055			
4910	SANDY	UT		07/02/2015		730,832								40,312			
4911	TRACY	CA		07/08/2015		2,003,739								72,628			
4913	SEATTLE	WA		07/09/2015		2,509,684								90,152			
4916	KENT	WA		07/24/2015		2,093,711								74,834			
4921	NORTHRIDGE	CA		08/10/2015		2,743,096								94,553			
4923	HOUSTON	TX		09/22/2015		3,045,335								105,288			
4925	BEAVERTON	OR		07/29/2015		711,971								154,724			
4926	WORTHINGTON	OH		10/01/2015		2,641,623								92,639			
4927	WAYNE	NJ		08/03/2015		3,872,141								262,745			
4928	VALENCIA	CA		07/30/2015		662,089								105,581			
4932	GEORGETOWN	TX		08/12/2015		1,081,307								170,168			
4936	FORSYTH	GA		07/22/2015		1,544,892								84,210			
4938	SAN DIEGO	CA		07/15/2015		1,601,948								55,498			
4939	NAMPA	ID		06/29/2015		2,875,079								104,363			
4940	SAN ANTONIO	TX		06/29/2015		2,312,564								83,944			
4943	THOUSAND OAKS	CA		12/02/2015		1,863,697								65,437			
4946	TRACY	CA		09/25/2015		1,854,753								65,177			
4949	WHITE LAKE	MI		07/27/2015		1,122,295								61,431			
4950	OAK CREEK	WI		09/11/2015		2,484,191								87,155			
4951	MARIETTA	GA		07/21/2015		1,925,100								105,890			
4965	UNIVERSAL CITY	TX		07/30/2015		1,891,945								184,433			
4969	SAN MATEO	CA		09/21/2015		1,169,469								62,635			
4970	LITTLE ROCK	AR		09/23/2015		218,265								53,406			
4973	TUKWILA	WA		09/28/2015		1,053,162								37,121			
4974	WATERFORD	MI		07/27/2015		520,653								28,499			
4975	SAN FRANCISCO	CA		09/21/2015		1,559,292								83,513			
4976	LUFKIN	TX		10/19/2015		5,139,084								154,812			
4977	CYPRESS	TX		07/20/2015		2,811,551								152,718			
4978	AUBURN	WA		06/19/2015		3,363,287								330,068			
4979	HUTTO	TX		07/01/2015		918,544								51,146			
4987	RAYMORE	MO		10/01/2015		1,469,039								78,328			
4995	CANOGA PARK	CA		10/01/2015		581,050								31,415			
4998	WILLOUGHBY	OH		08/13/2015		1,012,891								54,075			
4999	HOUMA	LA		08/13/2015		645,194								61,795			
5000	INDEPENDENCE	MO		07/29/2015		680,961								65,977			
5001	BEACH CITY	TX		07/29/2015		612,268								59,321			
5003	BOLINGBROOK	IL		08/28/2015		1,399,522								75,192			
5004	BEND	OR		07/31/2015		363,053								93,610			
5007	RIALTO	CA		08/26/2015		3,364,049								118,742			
5009	PORTLAND	OR		08/26/2015		1,433,331								77,826			
5010	STAFFORD	TX		12/01/2015		2,993,044								104,682			
5014	MOBILE	AL		10/08/2015		546,874								29,263			
5022	TRACY	CA		10/02/2015		390,872								175,058			
5024	BECKLEY	WV		12/08/2015		5,534,115								299,938			
5027	ATLANTA	GA		09/17/2015		2,100,684								71,709			
5028	ANN ARBOR	MI		10/13/2015		3,526,912								186,848			
5029	CINCINNATI	OH		08/14/2015		2,040,059								71,212			
5030	GLEN HEAD	NY		08/06/2015		1,563,326								53,679			
5031	CLAREMONT	CA		09/22/2015		832,887								43,542			
5032	CHINO	CA		10/05/2015		954,540								32,753			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5034	PENNSAUKEN	NJ		08/27/2015		851,443								46,361			
5036	ALHAMBRA	CA		12/01/2015		2,294,962								213,454			
5037	JACKSONVILLE BEACH	FL		09/18/2015		621,102								21,583			
5041	KIRKLAND	WA		09/16/2015		2,232,196								76,783			
5045	FEDERAL WAY	WA		09/10/2015		1,249,455								66,587			
5049	COSTA MESA	CA		10/23/2015		1,737,958								92,402			
5050	SAN DIEGO	CA		10/23/2015		1,872,300								176,625			
5051	SAN DIEGO	CA		10/23/2015		849,221								80,112			
5052	SAN DIEGO	CA		10/23/2015		1,765,750								93,880			
5054	CLINTON	CT		10/13/2015		3,645,312								123,045			
5055	OAK LAWN	IL		09/14/2015		1,373,669								46,342			
5056	REDMOND	WA		10/20/2015		1,058,073								56,054			
5057	ROSEVILLE	MI		09/11/2015		1,920,013								100,590			
5060	PASADENA	CA		10/14/2015		3,257,936								172,722			
5062	ALBUQUERQUE	NM		12/31/2015		1,985,480								105,630			
5063	COLORADO SPRINGS	CO		09/23/2015		750,530								71,335			
5064	RANCHO CORDOVA	CA		09/14/2015		2,301,031								84,441			
5065	FUQUAY VARINA	NC		08/21/2015		1,185,644								53,077			
5067	MARION	IA		09/28/2015		1,444,349								77,028			
5071	SYRACUSE	NY		10/15/2015		3,009,661								156,165			
5072	BAKERSFIELD	CA		11/20/2015		2,679,405								247,088			
5073	GEORGETOWN	TX		09/08/2015		2,195,588								115,521			
5074	FULLERTON	CA		11/06/2015		1,244,594								29,820			
5075	LEXINGTON	KY		10/15/2015		2,821,529								149,478			
5079	PASADENA	CA		10/02/2015		2,587,580								136,888			
5084	VENTURA	CA		09/29/2015		1,132,023								40,541			
5085	RESEDA	CA		09/29/2015		396,581								37,960			
5086	SOUTHLAKE	TX		09/30/2015		2,489,699								87,046			
5092	TUCSON	AZ		09/24/2015		1,172,714								62,276			
5094	WORTHINGTON	OH		12/09/2015		2,788,524								94,572			
5095	DUBLIN	OH		12/09/2015		2,640,308								89,545			
5097	RIVERSIDE	CA		09/24/2015		2,696,096								95,030			
5099	CHESAPEAKE	VA		10/20/2015		1,597,799								52,613			
5101	LOS ANGELES	CA		10/14/2015		2,882,696								70,193			
5103	GROVETOWN	GA		05/19/2016		1,434,813								48,260			
5105	CLEARLAKE	CA		10/16/2015		3,168,505								108,008			
5106	SAINT LOUIS	MO		11/20/2015		1,020,267								239,997			
5107	O FALLON	MO		11/20/2015		1,020,267								239,997			
5109	ST PETERSBURG	FL		12/14/2015		6,303,210								149,123			
5116	SULPHUR	LA		11/30/2015		670,622								63,069			
5118	CHULA VISTA	CA		12/09/2015		4,545,518								419,910			
5120	SAN FRANCISCO	CA		10/23/2015		576,344								208,882			
5122	ROSEMONT	IL		10/20/2015		1,285,966								121,364			
5124	MIDVALE	UT		10/27/2015		676,527								23,596			
5125	SALT LAKE CITY	UT		10/28/2015		1,692,329								248,291			
5127	WEST JORDAN	UT		10/19/2015		1,411,436								58,065			
5130	LOS ANGELES	CA		11/04/2015		886,938								31,339			
5132	VALLEY CENTER	CA		11/04/2015		5,474,189								291,793			
5142	KENMORE	WA		10/09/2015		1,468,078								52,802			
5143	CHARLOTTE	NC		02/16/2016		912,161								34,856			
5148	NASHVILLE	TN		11/19/2015		507,496								47,001			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5149	ANAHEIM	CA		11/10/2015		1,760,195								278,814			
5154	FRESNO	CA		11/30/2015		3,189,379								108,949			
5158	VALLEY STREAM	NY		11/25/2015		1,551,704								144,447			
5165	MAPLE VALLEY	WA		12/15/2015		6,257,942								255,296			
5169	RIDGEFIELD	WA		11/02/2015		1,748,581								93,024			
5170	LAS VEGAS	NV		12/03/2015		1,421,912								131,808			
5175	NAVASOTA	TX		10/19/2015		1,340,731								125,946			
5176	BIRMINGHAM	AL		11/10/2015		1,193,563								63,232			
5180	SANTA ANA	CA		11/30/2015		537,168								27,907			
5181	LAKE WORTH	FL		11/30/2015		513,470								26,676			
5182	LAS VEGAS	NV		12/15/2015		3,052,199								75,914			
5183	FORT WORTH	TX		12/02/2015		1,164,437								60,973			
5188	ALBANY	OR		12/02/2015		5,550,877								299,134			
5191	TROY	MI		12/28/2015		2,362,009								124,759			
5195	FORT WAYNE	IN		11/19/2015		1,758,629								94,501			
5199	MOUNT WASHINGTON	KY		12/29/2015		6,155,959								566,232			
5202	DENVILLE	NJ		12/17/2015		3,270,545								111,457			
5203	INDIALANTIC	FL		12/07/2015		726,789								38,416			
5204	ALBUQUERQUE	NM		12/18/2015		2,895,061								99,069			
5206	DENTON	TX		12/07/2015		1,355,203								125,462			
5213	FAIR OAKS	CA		11/30/2015		1,283,111								70,039			
5216	COSTA MESA	CA		02/01/2016		4,112,707								138,245			
5222	LOS ANGELES	CA		12/29/2015		1,889,991								69,121			
5224	THORNTON	CO		12/23/2015		1,202,567								86,011			
5225	WEST CHESTER	OH		12/30/2015		3,476,817								117,754			
5229	SANDY	UT		01/08/2016		5,429,519								189,273			
5230	BURBANK	CA		12/29/2015		4,154,081								222,598			
5231	FEDERAL WAY	WA		04/04/2016		5,946,294								446,703			
5233	HOUSTON	TX		02/22/2016		1,451,550								49,757			
5235	COLUMBUS	OH		12/29/2015		3,547,605								181,761			
5237	FIRESTONE	CO		12/23/2015		1,006,871								72,133			
5238	SALT LAKE CITY	UT		12/29/2015		3,672,780								298,152			
5239	FARMINGTON	NM		12/29/2015		1,483,238								120,407			
5242	EAST LIVERPOOL	OH		12/17/2015		713,930								65,697			
5246	WOOSTER	OH		12/17/2015		584,743								53,809			
5247	NEW KENSINGTON	PA		12/17/2015		707,131								65,071			
5251	CUYAHOGA FALLS	OH		02/11/2016		865,964								29,012			
5254	CHICAGO	IL		01/26/2016		3,484,029								115,176			
5255	LIBERTY	MO		12/15/2015		1,534,218								38,057			
5257	ONTARIO	CA		12/28/2015		3,893,801								356,458			
5259	AKRON	OH		12/29/2015		946,495								49,705			
5267	SAN RAFEAL	CA		03/11/2016		3,123,341								158,778			
5268	ROMEOVILLE	IL		06/06/2016		2,335,988								199,677			
5269	BOISE	ID		03/10/2016		1,795,282								89,788			
5273	SWANSEA	MA		02/24/2016		1,744,345								91,165			
5278	JACKSONVILLE	FL		02/02/2016		1,191,037								61,559			
5285	CONROE	TX		02/29/2016		1,090,329								36,919			
5286	CARSON CITY	NV		02/01/2016		1,433,229								33,304			
5287	NEWPORT NEWS	VA		04/11/2016		2,233,776								118,905			
5293	CASPER	WY		08/11/2016		6,957,598								332,415			
5294	DEERFIELD BEACH	FL		02/01/2016		1,922,980								57,556			

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
5296	REDWOOD CITY	CA		02/18/2016		4,044,114								133,635			
5297	TUCSON	AZ		01/29/2016		1,375,130								48,924			
5300	PLANO	TX		01/29/2016		6,303,359								216,997			
5304	KISSIMMEE	FL		08/01/2016		5,613,133								180,755			
5307	SALT LAKE CITY	UT		03/22/2016		3,121,534								76,385			
5308	SIMSBURY	CT		01/27/2016		1,848,542								94,847			
5310	EUGENE	OR		03/02/2016		3,857,531								129,505			
5311	UNION GAP	WA		03/21/2016		4,171,944								371,332			
5315	MISHAWAKA	IN		02/17/2016		741,865								37,985			
5317	SALT LAKE CITY	UT		02/11/2016		940,917								31,953			
5323	OKLAHOMA CITY	OK		03/23/2016		796,246								31,332			
5327	STERLING	VA		03/15/2016		3,679,126								331,049			
5331	ATLANTA	GA		04/22/2016		6,816,350								240,298			
5333	MESA	AZ		11/04/2016		1,609,056								53,542			
5335	DEARBORN	MI		03/07/2016		475,351								104,526			
5338	EMERYVILLE	CA		05/06/2016		2,372,024								78,285			
5340	MIDVALE	UT		04/06/2016		3,565,634								613,261			
5345	MIAMI	FL		03/31/2016		2,409,844								84,334			
5348	MIAMI	FL		03/31/2016		1,936,481								67,768			
5350	SANTA CRUZ	CA		05/02/2016		5,176,207								174,469			
5351	PLANO	TX		04/08/2016		1,606,460								55,005			
5354	LOS ANGELES	CA		03/31/2016		3,838,505								93,293			
5355	EUGENE	OR		04/12/2016		3,033,400								157,023			
5357	CUTLER BAY	FL		04/15/2016		2,392,371								123,427			
5358	CHARLOTTE	NC		04/13/2016		1,542,202								52,805			
5359	PUYALLUP	WA		03/16/2016		1,776,240								91,303			
5361	LA PORTE	TX		04/20/2016		1,241,250								63,543			
5364	VANCOUVER	WA		05/10/2016		4,266,149								221,653			
5365	CHARLOTTE	NC		04/15/2016		1,753,419								145,542			
5368	ANAHEIM	CA		04/15/2016		2,956,156								101,854			
5370	RICHLAND	WA		04/12/2016		2,656,014								90,942			
5371	COLORADO SPRINGS	CO		04/22/2016		748,964								158,199			
5373	TUCSON	AZ		04/18/2016		1,252,631								45,878			
5374	KEENE	NH		09/30/2016		1,321,090								44,562			
5377	AMARILLO	TX		09/30/2016		822,974								27,760			
5382	PHOENIX	AZ		03/11/2016		1,908,549								99,412			
5386	PETALUMA	CA		04/05/2016		1,453,884								49,833			
5387	KIRKLAND	WA		05/03/2016		2,197,516								114,151			
5391	MURRIETA	CA		05/05/2016		1,486,120								75,775			
5392	CORNING	CA		05/05/2016		2,565,298								88,758			
5396	ESCONDIDO	CA		05/18/2016		955,728								30,517			
5397	LA MESA	CA		05/18/2016		955,728								30,517			
5402	DUBLIN	OH		04/18/2016		4,192,980								140,588			
5403	VIRGINIA BEACH	VA		05/24/2016		1,699,219								63,029			
5405	ELK GROVE	CA		05/02/2016		2,675,138								66,183			
5406	GREELEY	CO		05/04/2016		1,312,029								116,308			
5410	SAN JACINTO	CA		07/08/2016		1,171,691								133,363			
5411	BILLINGS	MT		04/25/2016		1,879,193								167,486			
5415	LOGAN	UT		04/25/2016		1,027,532								35,293			
5416	CONSHOHOCKEN	PA		04/19/2016		1,008,463								59,788			
5420	GEORGETOWN	TX		06/20/2016		1,132,047								98,381			

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
5421	IRVING	TX		05/02/2016		3,166,305								277,208			
5423	SACRAMENTO	CA		04/29/2016		3,193,796								110,503			
5425	LOS ANGELES	CA		07/28/2016		3,955,359								94,726			
5427	ROCK HILL	SC		05/20/2016		2,097,691								105,292			
5429	PHILIPSBURG	PA		05/31/2016		327,307								31,847			
5438	DARIEN	IL		07/15/2016		1,568,918								114,313			
5441	LONG BEACH	CA		03/31/2016		1,924,638								65,900			
5450	MISSOURI CITY	TX		06/24/2016		1,550,792								52,442			
5455	BOSSIER CITY	LA		06/10/2016		1,510,852								76,463			
5456	BOSSIER CITY	LA		06/06/2016		2,082,525								105,394			
5457	THOUSAND OAKS	CA		08/02/2016		2,771,213								91,853			
5458	LOWELL	MA		05/26/2016		1,451,438								73,127			
5459	HUDSON	NH		05/26/2016		592,841								29,869			
5464	SACRAMENTO	CA		07/29/2016		3,795,746								325,977			
5472	EL PASO	TX		05/16/2016		1,036,684								34,212			
5477	SAINT ALBANS	WV		05/11/2016		2,770,951								139,398			
5478	HOUSTON	TX		06/30/2016		3,350,331								130,114			
5482	SANTA ANA	CA		06/24/2016		1,271,233								42,087			
5483	VENETA	OR		06/10/2016		1,080,282								35,576			
5484	SACRAMENTO	CA		04/29/2016		2,580,296								86,515			
5486	PALMDALE	CA		06/20/2016		3,829,232								201,571			
5487	RENO	NV		07/01/2016		4,296,858								220,861			
5493	PHOENIX	AZ		06/30/2016		7,920,417								676,426			
5495	GRANADA HILLS	CA		06/27/2016		1,429,005								46,910			
5496	ANAHEIM	CA		06/08/2016		1,411,916								71,387			
5497	LOS ANGELES	CA		07/28/2016		2,248,894								53,561			
5498	SUWANEE	GA		06/06/2016		3,622,639								225,865			
5499	NEWPORT BEACH	CA		07/26/2016		1,451,410								32,192			
5500	SANDY	UT		06/29/2016		5,850,769								199,316			
5502	BAKERSFIELD	CA		09/12/2016		3,118,069								105,288			
5504	RIVERSIDE	CA		07/22/2016		996,010								85,934			
5508	LAKE OSWEGO	OR		06/15/2016		2,234,155								71,484			
5510	GREENSBORO	NC		07/06/2016		2,785,005								567,969			
5514	MONROE	WI		06/13/2016		1,418,553								122,659			
5516	ROCKLIN	CA		06/15/2016		1,379,523								46,453			
5517	COLUMBUS	OH		06/24/2016		1,120,774								56,794			
5518	PHOENIX	AZ		05/31/2016		1,893,717								166,850			
5519	PLACENTIA	CA		06/06/2016		1,888,628								44,604			
5524	LITTLE ROCK	AR		07/27/2016		5,996,018								369,180			
5525	CRESTVIEW	FL		07/27/2016		2,647,917								162,986			
5526	LAKE CHARLES	LA		07/11/2016		1,828,714								62,232			
5532	LEXINGTON	NC		07/29/2016		1,211,260								61,513			
5533	SEATTLE	WA		06/30/2016		1,572,512								37,396			
5536	SAN FRANCISCO	CA		07/08/2016		1,641,457								55,164			
5537	ELGIN	IL		06/30/2016		6,070,916								216,345			
5538	POOLER	GA		06/30/2016		1,381,079								46,211			
5540	HOUSTON	TX		07/07/2016		5,154,554								177,083			
5542	REDDING	CA		07/14/2016		1,930,068								99,502			
5545	FREMONT	CA		07/11/2016		1,137,791								98,258			
5547	SEATTLE	WA		07/05/2016		9,274,887								208,614			
5548	SHERWOOD	OR		08/01/2016		3,835,656								194,791			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5551	AMBOY	IL		09/02/2016		3,046,929								259,759			
5555	TUCSON	AZ		07/14/2016		964,583								49,432			
5556	THE WOODLANDS	TX		08/02/2016		3,898,449								128,941			
5559	HOUSTON	TX		08/01/2016		1,943,922								97,610			
5560	LAS VEGAS	NV		06/02/2017		3,902,601								300,750			
5561	STOCKTON	CA		09/15/2016		2,155,717								73,939			
5564	BEATRICE	NE		07/29/2016		590,986								28,963			
5567	TACOMA	WA		08/01/2016		1,924,886								64,552			
5568	BROOK PARK	OH		07/01/2016		787,422								159,726			
5571	DOVER	DE		11/23/2016		7,622,523								240,595			
5573	BISMARCK	ND		08/01/2016		3,619,662								123,332			
5574	ELGIN	IL		10/24/2017		3,122,527								55,488			
5575	STAFFORD	TX		10/24/2017		7,100,878								126,185			
5576	HOUSTON	TX		10/24/2017		7,530,127								133,813			
5577	LOVELAND	CO		08/11/2016		5,466,957								183,727			
5578	PLYMOUTH	MI		08/12/2016		1,883,505								95,439			
5584	ANCHORAGE	AK		12/01/2016		9,168,392								754,085			
5586	ATHENS	GA		09/09/2016		1,723,877								58,379			
5588	WOODINVILLE	WA		08/05/2016		1,742,761								41,968			
5591	LYNDEN	WA		08/15/2016		1,634,120								141,381			
5592	RALEIGH	NC		08/01/2016		2,672,334								106,857			
5593	MARBLE FALLS	TX		07/08/2016		5,052,072								120,991			
5595	BREMERTON	WA		08/17/2016		2,670,957								135,545			
5596	SIOUX FALLS	SD		08/31/2016		2,412,197								123,902			
5597	MAMMOTH LAKES	CA		09/29/2016		3,313,173								221,636			
5598	IRVING	TX		09/30/2016		6,103,781								206,987			
5600	CAMPBELL	CA		08/26/2016		1,054,103								53,130			
5604	DUBLIN	CA		09/16/2016		2,561,198								217,989			
5606	SPRINGFIELD	OR		09/01/2016		3,973,363								190,839			
5607	ASHLAND	OH		09/30/2016		4,331,191								213,381			
5609	MOUNT VERNON	OH		10/07/2016		6,408,025								313,314			
5610	ROME	GA		08/15/2016		419,392								35,761			
5615	SPARKS	NV		09/28/2016		1,978,717								100,506			
5618	SEATTLE	WA		09/08/2016		5,310,603								188,991			
5619	DAVENPORT	FL		08/10/2016		4,058,305								203,775			
5620	MARIETTA	GA		09/07/2016		2,413,341								472,116			
5624	SAN FRANCISCO	CA		09/13/2016		4,381,749								373,819			
5626	SAN ANTONIO	TX		09/01/2016		2,207,454								75,713			
5633	NORTH LAS VEGAS	NV		10/03/2016		1,727,008								45,790			
5636	VICTORIA	TX		10/04/2016		1,687,414								325,936			
5641	JEFFERSON CITY	MO		11/04/2016		2,497,140								473,066			
5645	PHOENIX	AZ		09/30/2016		2,082,675								177,762			
5647	BROOKLYN	NY		12/22/2016		27,945,927								1,196,689			
5649	LIVINGSTON	TN		10/14/2016		1,237,166								53,650			
5652	BROOKLYN	NY		10/21/2016		7,363,696								250,876			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		5,573,641								232,056			
5658	HAMBURG	NY		10/14/2016		815,641								68,523			
5659	WEST SENECA	NY		10/14/2016		924,394								77,659			
5670	BOZEMAN	MT		10/28/2016		2,037,777								102,352			
5672	MANSFIELD	TX		01/11/2017		1,685,118								84,094			
5676	ALBANY	OR		11/01/2016		5,192,012								441,146			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5680	MESA	AZ		12/01/2016		1,723,814								57,445			
5681	HOUSTON	TX		11/07/2016		2,418,571								83,815			
5682	ATLANTA	GA		09/30/2016		1,386,062								46,753			
5683	NOVI	MI		11/01/2016		1,900,657								65,797			
5685	FRIENDSWOOD	TX		10/04/2016		4,950,635								167,883			
5686	LINCOLN	NE		10/19/2016		897,500								44,907			
5687	HYATTSVILLE	MD		02/16/2017		2,590,464								84,779			
5688	BOWIE	MD		02/16/2017		2,970,486								97,216			
5691	LAS VEGAS	NV		10/25/2016		2,250,368								77,078			
5692	BOWLING GREEN	KY		09/30/2016		2,391,984								66,951			
5694	SAN JOSE	CA		11/01/2016		2,500,978								718,510			
5695	CINCINNATI	OH		11/07/2016		1,141,155								57,317			
5696	FOLSOM	CA		10/07/2016		2,161,831								74,442			
5699	DOWNEY	CA		12/07/2016		4,562,234								150,147			
5701	BURLINGAME	CA		11/15/2016		7,638,578								191,710			
5702	BEDFORD	TX		09/29/2016		934,268								47,131			
5703	JACKSONVILLE	FL		10/28/2016		1,847,065								94,202			
5704	SANTA CLARITA	CA		11/16/2016		1,631,511								82,415			
5709	COLORADO SPRINGS	CO		11/07/2016		1,969,072								67,444			
5710	AKRON	OH		11/17/2016		1,433,398								48,544			
5713	RIVERSIDE	CA		11/01/2016		6,173,093								205,856			
5714	SPRINGDALE	AR		10/28/2016		2,542,056								90,760			
5717	FAYETTEVILLE	NC		12/01/2016		3,569,258								300,047			
5719	SPENCERPORT	NY		11/01/2016		3,197,368								215,780			
5721	GEORGETOWN	TX		11/04/2016		3,015,418								252,711			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,427,453								82,349			
5727	KNOXVILLE	TN		11/28/2016		2,601,491								89,052			
5729	PORTLAND	OR		12/01/2016		8,668,861								208,986			
5736	PALOS HEIGHTS	IL		11/04/2016		1,712,738								85,829			
5738	BONNEY LAKE	WA		11/16/2016		3,374,464								202,007			
5742	DUARTE	CA		11/21/2016		2,051,235								101,250			
5743	PORTLAND	OR		11/28/2016		2,358,778								112,115			
5745	RENO	NV		11/10/2016		1,382,911								115,786			
5750	ANCHORAGE	AK		11/16/2016		2,554,054								86,496			
5755	CLEMSON	SC		11/10/2016		3,496,213								126,880			
5767	DES PERES	MO		11/30/2016		5,106,719								425,108			
5777	VIRGINIA BEACH	VA		11/14/2016		1,989,222								67,627			
5778	JEFFERSONVILLE	IN		11/03/2016		10,947,365								318,062			
5783	KNOXVILLE	TN		12/06/2016		2,607,576								88,025			
5785	TROY	AL		12/05/2016		2,925,257								369,462			
5786	WICHITA FALLS	TX		12/05/2016		995,115								181,742			
5788	WARRENSBURG	MO		12/05/2016		1,940,598								354,419			
5789	MARION	NC		01/04/2017		3,187,028								397,226			
5790	FORT WASHINGTON	MD		02/02/2017		1,047,552								184,677			
5798	BERKELEY	CA		01/03/2017		878,346								28,068			
5799	AMERICAN FORK	UT		11/30/2016		6,246,962								213,154			
5800	WHITTIER	CA		12/29/2016		3,259,087								102,222			
5801	CARMEL	IN		12/21/2016		1,638,157								297,922			
5803	EAGAN	MN		12/01/2016		1,342,227								44,584			
5806	YPSILANTI	MI		12/23/2016		885,778								72,893			
5809	BOISE	ID		11/18/2016		1,738,074								58,736			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5811	BROOKLYN CENTER	MN		11/28/2016		2,688,694								91,938			
5812	COLORADO SPRINGS	CO		11/10/2016		1,705,438								57,201			
5816	S SALT LAKE	UT		12/05/2016		2,545,527								61,716			
5820	OKLAHOMA CITY	OK		05/09/2017		2,506,917								115,514			
5821	ONTARIO	CA		12/22/2016		1,452,026								33,906			
5825	BOZEMAN	MT		12/23/2016		1,983,089								64,205			
5826	BOZEMAN	MT		07/03/2017		9,194,846								278,726			
5828	WASHINGTON TERRACE	UT		12/23/2016		947,364								46,417			
5829	AURORA	CO		12/28/2016		4,357,807								184,610			
5831	HOUSTON	TX		12/19/2016		5,695,751								184,810			
5832	SAN ANTONIO	TX		11/14/2016		966,775								47,745			
5833	DANA POINT	CA		01/23/2017		2,375,344								75,934			
5834	SAN DIEGO	CA		12/12/2016		1,144,851								94,580			
5835	TWINSBURG	OH		03/01/2017		1,704,399								81,835			
5838	RICHMOND	IN		12/28/2016		2,174,009								103,851			
5841	COSTA MESA	CA		01/05/2017		1,028,908								84,713			
5844	PEORIA	IL		01/03/2017		1,822,330								41,015			
5849	HILLSBORO	OR		01/12/2017		1,665,382								54,534			
5850	POCATELLO	ID		01/12/2017		1,054,479								33,969			
5854	RICHMOND	VA		01/03/2017		852,462								28,054			
5860	NEWARK	DE		02/10/2017		2,917,464								90,232			
5861	BROOKLYN	NY		12/28/2017		6,469,348								443,260			
5863	SUGAR LAND	TX		03/01/2017		1,677,301								77,462			
5866	HENDERSON	NV		12/19/2016		1,514,311								71,969			
5868	ANN ARBOR	MI		02/03/2017		2,011,282								62,206			
5869	EVERETT	WA		01/19/2017		2,055,816								63,513			
5871	MOUNT AIRY	NC		02/01/2017		1,463,712								115,094			
5873	ALBUQUERQUE	NM		01/17/2017		670,040								30,837			
5874	DAYTONA BEACH	FL		02/03/2017		1,955,463								59,068			
5877	LAS VEGAS	NV		02/10/2017		4,337,621								203,303			
5881	TUSTIN	CA		02/28/2017		4,494,012								134,169			
5883	MINEOLA	NY		02/17/2017		2,696,039								210,881			
5885	LAS VEGAS	NV		03/02/2017		2,096,626								96,828			
5886	WOLFFORTH	TX		02/03/2017		2,934,500								134,408			
5891	COTTAGE GROVE	OR		03/31/2017		2,748,657								90,405			
5893	AMHERST	NY		10/02/2017		3,036,598								126,937			
5895	WINCHESTER	VA		05/15/2017		6,705,869								200,204			
5899	SIGNAL HILL	CA		04/03/2017		2,261,041								180,166			
5900	STATESBORO	GA		02/09/2017		4,070,684								318,564			
5904	PONTIAC	MI		03/07/2017		1,289,102								50,470			
5905	CHARLOTTE	NC		03/01/2017		5,491,598								169,529			
5906	GROVE CITY	OH		03/15/2017		1,157,916								52,459			
5915	VENICE	CA		03/20/2017		887,965								27,241			
5916	VENICE	CA		03/20/2017		2,353,107								72,187			
5917	SANTA MONICA	CA		03/21/2017		1,909,124								58,567			
5918	SANTA MONICA	CA		03/20/2017		1,598,337								49,033			
5920	PALMDALE	CA		04/25/2017		3,046,326								137,563			
5921	FEDERAL WAY	WA		03/28/2017		8,418,016								999,310			
5922	OCEANSIDE	CA		06/01/2017		1,379,932								105,366			
5924	CLOVIS	CA		06/23/2017		699,481								31,961			
5927	MANKATO	MN		04/03/2017		1,309,415								60,014			

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		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					
5928	ROSEVILLE	MI		03/21/2017		2,943,778								135,464			
5930	PORTLAND	OR		03/14/2017		1,629,736								75,418			
5932	LOCUST GROVE	GA		05/26/2017		705,837								19,364			
5933	GREENVILLE	SC		02/23/2017		1,537,735								47,260			
5937	ANCHORAGE	AK		04/26/2017		778,436								59,973			
5940	PORTLAND	OR		03/31/2017		1,425,565								42,669			
5943	CARLSBAD	CA		05/08/2017		5,246,653								156,570			
5944	CARLSBAD	CA		05/08/2017		8,319,923								248,282			
5945	SAN DIEGO	CA		04/04/2017		6,740,114								307,680			
5946	CHARLOTTE	NC		04/24/2017		1,361,999								39,511			
5947	TROY	MI		04/04/2017		1,877,663								146,047			
5950	TEMPE	AZ		03/28/2017		2,648,396								120,897			
5953	NEWTON	NC		05/04/2017		1,815,122								208,966			
5954	WINSTON SALEM	NC		03/02/2017		3,095,310								365,730			
5957	SANTA ANA	CA		04/07/2017		2,055,849								158,791			
5960	HAPEVILLE	GA		05/17/2017		1,354,881								61,615			
5966	SAN JOSE	CA		04/26/2017		4,140,600								125,948			
5967	PUEBLO	CO		04/10/2017		5,642,927								238,918			
5969	FOREST	VA		06/05/2017		1,385,192								104,631			
5970	YAKIMA	WA		04/27/2017		7,511,064								241,286			
5971	DENVER	CO		04/11/2017		931,748								41,871			
5973	LUFKIN	TX		03/16/2017		1,597,089								49,269			
5975	ROANOKE	TX		04/26/2017		812,275								24,267			
5978	LAKEWOOD	CA		05/08/2017		8,115,038								242,168			
5979	RIALTO	CA		05/08/2017		4,073,588								121,563			
5980	VISALIA	CA		05/08/2017		4,374,889								130,555			
5982	EL DORADO HILLS	CA		05/08/2017		2,651,448								79,124			
5983	MAPLE GROVE	MN		03/30/2017		1,108,191								155,325			
5984	PASO ROBLES	CA		04/12/2017		1,263,135								58,390			
5985	NASHVILLE	TN		04/28/2017		6,737,930								514,367			
5987	LAS VEGAS	NV		05/02/2017		2,774,912								81,141			
5990	SANTA BARBARA	CA		06/01/2017		3,576,992								106,671			
5991	DALLAS	OR		05/01/2017		880,766								48,232			
6000	SANTA CLARITA	CA		05/09/2017		1,640,071								53,857			
6003	TORRANCE	CA		04/20/2017		4,674,714								143,154			
6006	DURHAM	NC		05/19/2017		3,466,400								262,805			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,486,710								114,423			
6011	KIHEI	HI		05/09/2017		1,157,860								33,786			
6014	SANTA ANA	CA		04/28/2017		4,297,901								125,390			
6016	PHOENIX	AZ		11/21/2017		1,232,082								231,639			
6018	HOUSTON	TX		08/02/2017		2,084,262								61,448			
6023	SAN ANTONIO	TX		06/30/2017		806,539								23,955			
6024	EL PASO	TX		05/26/2017		1,103,196								49,642			
6025	PEORIA	AZ		06/16/2017		1,748,515								51,698			
6026	HENDERSON	NV		05/18/2017		1,627,951								71,657			
6027	WHITEHALL	OH		04/27/2017		1,505,917								81,394			
6032	SAN JOSE	CA		08/31/2017		981,275								30,988			
6033	HOUSTON	TX		05/08/2017		1,785,841								53,861			
6038	IRWINDALE	CA		08/07/2017		1,044,441								31,323			
6039	MARICOPA	AZ		06/09/2017		1,570,426								45,574			
6040	CINCINNATI	OH		06/23/2017		2,331,605								106,538			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6041	KEIZER	OR		05/25/2017		4,713,634								142,967			
6043	TULSA	OK		06/23/2017		1,045,641								39,523			
6044	CONWAY	AR		06/22/2017		1,132,777								42,817			
6047	NIPOMO	CA		06/14/2017		1,836,296								137,896			
6048	SALINAS	CA		06/09/2017		269,216								7,813			
6049	BOISE	ID		06/01/2017		3,302,324								99,936			
6050	SANTA MONICA	CA		06/05/2017		4,065,802								85,525			
6051	SANTA MONICA	CA		06/08/2017		7,207,558								151,612			
6052	LOS ANGELES	CA		06/05/2017		5,451,870								114,681			
6053	SAN LUIS OBISPO	CA		06/14/2017		1,758,979								132,090			
6054	PORTLAND	OR		08/03/2017		1,498,721								65,777			
6055	DUNEDIN	FL		06/05/2017		586,016								60,147			
6058	GRAHAM	WA		07/20/2017		3,127,922								91,901			
6059	SACRAMENTO	CA		06/05/2017		1,747,369								89,617			
6061	FOUNTAIN VALLEY	CA		06/07/2017		933,931								41,923			
6063	SIOUX FALLS	SD		06/23/2017		1,036,857								117,871			
6066	LYNNWOOD	WA		06/06/2017		1,456,064								111,293			
6071	JACKSONVILLE	FL		08/18/2017		5,372,142								160,631			
6075	DEER PARK	TX		06/16/2017		1,404,878								62,845			
6078	CALEXICO	CA		06/08/2017		2,671,911								82,141			
6080	SAN DIEGO	CA		06/21/2017		7,200,866								330,370			
6084	SEATTLE	WA		06/15/2017		2,765,052								211,658			
6086	DELAWARE	OH		08/31/2017		3,418,210								153,527			
6089	DUBLIN	CA		06/01/2017		1,157,652								35,629			
6090	BIG RAPIDS	MI		08/01/2017		1,346,129								40,050			
6091	HAZARD	KY		07/07/2017		19,461,778								882,769			
6092	BURLINGTON	WA		06/09/2017		1,649,675								50,261			
6094	CHAMPAIGN	IL		06/22/2017		717,547								21,167			
6095	TUCSON	AZ		06/29/2017		1,588,600								75,053			
6098	PEMBROKE PINES	FL		08/16/2017		1,617,435								48,263			
6099	LITTLETON	CO		06/30/2017		2,782,602								443,672			
6100	COLUMBUS	OH		07/13/2017		1,182,768								51,696			
6101	MILWAUKEE	WI		09/05/2017		1,806,975								54,412			
6104	VAN NUYS	CA		06/30/2017		1,579,136								55,597			
6105	FARMINGTON HILLS	MI		07/06/2017		3,009,030								129,353			
6106	VERNON	CA		05/15/2018		2,175,407								60,145			
6110	MOUNT VERNON	OH		07/14/2017		2,158,122								97,891			
6111	COLUMBUS	GA		09/08/2017		1,171,491								86,800			
6114	LAS VEGAS	NV		07/24/2017		1,596,154								72,279			
6115	LAS VEGAS	NV		07/24/2017		3,405,128								154,195			
6117	LAWRENCE	KS		08/04/2017		1,253,454								110,862			
6118	CASPER	WY		07/26/2017		5,364,796								242,537			
6119	WINTER SPRINGS	FL		08/11/2017		1,946,437								145,594			
6122	INDIANAPOLIS	IN		08/18/2017		5,199,480								106,422			
6126	AVON	OH		08/16/2017		2,316,641								101,836			
6131	SAN DIEGO	CA		10/03/2017		4,616,884								138,493			
6133	FAIRBURN	GA		09/08/2017		2,715,600								103,075			
6135	KYLE	TX		08/15/2017		1,234,293								82,753			
6137	IRVINE	CA		07/07/2017		2,050,198								91,262			
6138	ALBUQUERQUE	NM		08/04/2017		2,281,952								172,535			
6139	CENTERVILLE	OH		08/09/2017		2,172,593								64,639			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6140	FORT WAYNE	IN		08/09/2017		1,403,133								41,746			
6149	OREGON CITY	OR		08/01/2017		2,895,750								130,807			
6150	OREGON CITY	OR		08/01/2017		2,061,093								93,104			
6152	WALNUT CREEK	CA		09/05/2017		766,146								22,292			
6153	BELLFLOWER	CA		08/09/2017		904,165								27,178			
6155	SAN DIEGO	CA		08/08/2017		1,546,265								117,094			
6158	COLUMBUS	OH		08/21/2017		3,136,476								95,636			
6162	LATHROP	CA		08/15/2017		1,256,754								37,801			
6165	MAPLE HEIGHTS	OH		09/22/2017		955,529								146,548			
6166	VICTORVILLE	CA		08/30/2017		3,498,233								332,014			
6169	SAN DIEGO	CA		09/14/2017		903,356								26,150			
6171	RALEIGH	NC		08/22/2017		1,702,165								51,023			
6172	BASTROP	TX		09/13/2017		2,888,718								86,887			
6173	TAMPA	FL		08/23/2017		3,996,220								119,939			
6178	SAN ANTONIO	TX		09/01/2017		1,656,651								50,801			
6181	EAST LOS ANGELES	CA		08/31/2017		1,166,652								35,171			
6184	CATHEDRAL CITY	CA		09/13/2017		2,361,891								105,297			
6185	CULLMAN	AL		07/07/2017		3,840,573								174,205			
6187	TWIN FALLS	ID		08/31/2017		6,811,616								207,461			
6189	RICHMOND	VA		08/01/2017		1,984,716								58,714			
6194	LAKELAND	FL		08/21/2017		988,012								29,582			
6195	ORLANDO	FL		08/21/2017		898,193								26,893			
6196	CASTROVILLE	CA		08/31/2017		1,776,761								131,647			
6197	OREGON	OH		10/27/2017		517,400								15,694			
6198	MARION	IN		10/27/2017		989,808								30,023			
6199	BIRMINGHAM	AL		10/27/2017		989,808								30,023			
6200	INDIANAPOLIS	IN		10/27/2017		652,374								19,788			
6201	REYNOLDSBURG	OH		10/27/2017		719,861								21,835			
6210	WOODSTOCK	GA		11/16/2017		961,382								111,723			
6211	KISSIMMEE	FL		09/25/2017		653,505								12,679			
6219	SANTA FE SPRINGS	CA		10/13/2017		653,590								19,161			
6221	HOUSTON	TX		10/11/2017		1,987,887								424,961			
6222	HOUSTON	TX		09/28/2017		524,291								100,884			
6224	ERIE	PA		09/21/2017		4,390,550								194,623			
6226	AMHERST	NY		10/02/2017		863,019								37,185			
6233	MOUNT PROSPECT	IL		10/19/2017		2,175,033								94,831			
6234	OAKLAND	CA		10/25/2017		924,871								27,417			
6237	SOLON	OH		10/12/2017		1,533,932								45,472			
6240	LAHAINA	HI		11/16/2017		10,324,897								300,703			
6242	SAN CLEMENTE	CA		09/29/2017		2,610,929								115,160			
6244	NAMPA	ID		09/29/2017		2,802,613								95,230			
6250	STERLING HEIGHTS	MI		10/02/2017		2,521,123								113,863			
6251	WAYNESBORO	VA		10/20/2017		1,668,366								49,685			
6253	BREA	CA		09/22/2017		2,406,163								72,178			
6255	NEW BRAUNFELS	TX		11/14/2017		1,763,092								51,368			
6256	MCALLEN	TX		10/18/2017		2,106,121								60,166			
6258	VERNON	CA		10/05/2017		951,851								146,761			
6260	ALPHARETTA	GA		10/24/2017		2,798,197								49,725			
6263	WOODLAND HILLS	CA		11/01/2017		2,881,446								86,901			
6264	PHOENIXVILLE	PA		10/20/2017		2,253,309								66,928			
6267	PARKLAND	FL		12/20/2017		2,288,046								66,152			

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
6269	NEW ORLEANS	LA		11/17/2017		6,110,000								447,438			
6273	PLANT CITY	FL		12/20/2017		4,331,359								162,639			
6274	FEDERAL WAY	WA		02/01/2018		2,727,842								79,028			
6276	SCOTTSDALE	AZ		02/02/2018		2,356,707								100,084			
6277	MIAMI	FL		11/10/2017		2,648,599								139,797			
6278	BATAVIA	NY		12/21/2017		3,679,115								105,875			
6279	LAS VEGAS	NV		12/01/2017		6,316,908								187,961			
6280	CONCORD	CA		10/31/2017		1,339,008								58,088			
6282	CHICAGO	IL		11/09/2017		6,099,207								181,847			
6283	SAINT LOUIS	MO		10/13/2017		5,332,511								203,758			
6284	SANTA YNEZ	CA		12/08/2017		792,748								57,616			
6287	PORTLAND	OR		10/23/2017		1,102,707								81,041			
6290	WATSONVILLE	CA		02/15/2018		1,351,122								191,946			
6291	PARK CITY	UT		12/12/2017		3,027,159								132,124			
6297	FRESNO	CA		11/02/2017		1,670,458								89,832			
6298	OCEANSIDE	CA		05/15/2018		1,655,751								109,746			
6301	PORTLAND	OR		11/21/2017		1,281,211								58,015			
6303	EL SEGUNDO	CA		11/14/2017		3,705,920								109,821			
6306	OREGON CITY	OR		12/20/2017		4,294,847								193,118			
6309	BARSTOW	CA		11/21/2017		1,036,969								45,489			
6310	GRAND PRAIRIE	TX		10/26/2017		819,411								24,713			
6313	LAWRENCEVILLE	NJ		11/15/2017		1,293,018								93,772			
6314	SANTA CLARITA	CA		11/22/2017		1,988,542								58,928			
6316	NORTH CANTON	OH		12/01/2017		2,896,573								126,637			
6321	LOS ANGELES	CA		12/19/2017		3,070,169								65,154			
6322	SAN DIEGO	CA		11/20/2017		3,602,751								110,005			
6323	ST LOUIS	MO		12/08/2017		1,179,269								34,374			
6324	SPRINGVILLE	NY		12/18/2017		1,159,221								82,730			
6330	BOSSIER CITY	LA		12/27/2017		2,610,744								114,178			
6333	PLANO	TX		12/19/2017		4,156,658								182,555			
6336	TURLOCK	CA		12/18/2017		3,166,234								66,397			
6337	MORGAN HILL	CA		11/07/2017		2,826,762								128,492			
6343	GREENVILLE	SC		11/30/2017		2,583,607								74,636			
6344	CRANSTON	RI		12/15/2017		1,687,119								121,329			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,430,767								41,174			
6349	DALLAS	TX		12/21/2017		9,039,006								271,843			
6350	FALLBROOK	CA		02/01/2018		3,644,938								103,516			
6360	PFLUGERVILLE	TX		12/29/2017		2,733,720								118,549			
6361	TROY	MI		04/23/2018		3,801,234								155,339			
6362	SACREMENTO	CA		12/28/2017		3,987,722								117,185			
6363	STATELINE	NV		12/13/2017		1,862,491								39,057			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		907,484								26,359			
6374	AURORA	CO		12/15/2017		849,553								25,579			
6375	IRVING	TX		05/31/2018		2,538,006								169,291			
6376	SYLVAN LAKE	MI		12/27/2017		2,725,426								120,304			
6381	MADISON	WI		01/10/2018		4,739,012								134,429			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,425,756								48,902			
6385	MIDLAND	TX		12/20/2017		9,546,637								643,033			
6386	KENTWOOD	MI		12/29/2017		17,639,149								500,501			
6391	BRENTWOOD	CA		12/21/2017		3,547,897								156,478			
6399	LEXINGTON	NC		12/29/2017		15,071,897								649,411			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6400	TRIANGLE	VA		12/27/2017		4,113,335								263,629			
6402	ROANOKE	TX		01/12/2018		1,363,573								39,597			
6403	ENCINITAS	CA		01/30/2018		3,398,819								101,375			
6404	VACAVILLE	CA		01/12/2018		3,564,327								105,841			
6405	GRESHAM	OR		12/29/2017		799,714								57,011			
6406	SAINT PAUL	MN		02/27/2018		548,011								14,763			
6408	MOUNT VERNON	OH		03/23/2018		1,307,253								66,702			
6409	HURST	TX		01/19/2018		2,029,508								59,904			
6411	WASHINGTON	DC		12/21/2018		1,054,680								18,760			
6414	KELLER	TX		02/09/2018		2,324,181								68,283			
6415	FORT WORTH	TX		02/09/2018		2,305,725								67,820			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,491,368								72,282			
6420	CITY OF INDUSTRY	CA		12/28/2017		6,807,015								197,492			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,728,982								50,163			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,293,333								37,524			
6423	CITY OF INDUSTRY	CA		12/28/2017		1,229,801								35,680			
6424	CITY OF INDUSTRY	CA		12/28/2017		971,134								28,176			
6426	NAMPA	ID		12/28/2017		4,542,702								130,574			
6428	CLARKSTON	MI		02/09/2018		1,828,011								51,231			
6429	ANAHEIM	CA		02/16/2018		2,338,423								47,863			
6430	CONROE	TX		02/14/2018		638,896								17,869			
6437	SOUTHLAKE	TX		03/22/2018		2,064,789								86,565			
6439	SPARKS	NV		02/15/2018		2,617,539								113,032			
6440	SAN LEANDRO	CA		10/26/2018		1,247,569								252,051			
6444	MIDLAND	TX		02/26/2018		2,689,267								189,479			
6445	MIDLAND	TX		02/26/2018		4,121,645								251,596			
6446	BELLEVUE	WA		12/20/2018		1,719,652								106,005			
6454	FAIRFIELD	CA		02/15/2018		1,022,380								52,579			
6456	LAS VEGAS	NV		03/01/2018		2,275,134								66,441			
6457	MOBILE	AL		02/23/2018		2,508,591								71,644			
6458	DRAPER	UT		03/01/2018		2,366,736								68,954			
6461	CHICAGO	IL		12/26/2018		2,856,994								71,556			
6463	SAN DIEGO	CA		03/16/2018		1,930,970								63,415			
6464	COSTA MESA	CA		02/09/2018		2,281,663								64,857			
6466	ELMHURST	IL		04/09/2018		1,509,236								101,222			
6469	DANA POINT	CA		03/07/2018		1,083,768								27,670			
6470	BAY CITY	TX		03/09/2018		1,626,766								113,602			
6472	HARLINGEN	TX		03/23/2018		1,679,226								115,254			
6474	MCMINNVILLE	OR		02/22/2018		1,734,703								49,135			
6477	SALEM	OR		04/05/2018		1,406,930								58,679			
6478	AMARILLO	TX		04/06/2018		2,709,324								174,681			
6479	ODESSA	TX		04/06/2018		804,331								51,859			
6482	CHARLOTTE	NC		03/27/2018		2,196,876								92,023			
6485	DETROIT	MI		03/29/2018		840,788								33,572			
6486	ARLINGTON	VA		03/09/2018		5,569,993								157,584			
6488	SAN ANTONIO	TX		04/05/2018		2,632,583								72,371			
6489	EAGLE	ID		07/20/2018		1,257,586								81,079			
6490	HIGHLAND RANCH	CO		04/09/2018		934,186								26,081			
6497	WOODLAND	CA		03/22/2018		2,543,043								70,578			
6499	NORTH CANTON	OH		03/19/2018		979,864								66,951			
6500	SANTA MARIA	CA		03/28/2018		2,104,737								59,251			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6501	QUINCY	FL		03/28/2018		960,858								27,049			
6502	ANKENY	IA		03/28/2018		2,104,737								59,251			
6508	PORT SAINT LUCIE	FL		03/08/2018		4,207,483								117,083			
6524	PACIFIC PALISADES	CA		10/10/2018		2,521,441								64,193			
6530	LUBBOCK	TX		04/16/2018		5,595,316								367,140			
6533	HARKER HEIGHTS	TX		04/05/2018		2,299,313								61,495			
6534	EL SEGUNDO	CA		04/16/2018		1,343,147								54,410			
6535	FAIRFIELD	CA		05/10/2018		3,083,245								83,228			
6536	INDIANAPOLIS	IN		04/24/2018		2,072,474								55,476			
6544	MIDLAND	TX		05/09/2018		1,365,946								85,915			
6545	LUBBOCK	TX		05/09/2018		1,195,203								75,175			
6548	MEMPHIS	TN		04/06/2018		773,942								20,650			
6549	WAKE FOREST	NC		05/09/2018		2,057,125								84,065			
6552	LOCKPORT	NY		05/04/2018		1,414,681								68,420			
6553	ST JOHN	IN		04/12/2018		1,649,542								45,780			
6555	DALLAS	TX		04/26/2018		1,013,096								27,151			
6562	OLEAN	NY		07/18/2018		1,673,958								108,750			
6564	MARRERO	LA		04/18/2018		3,586,592								97,632			
6565	LAS VEGAS	NV		05/31/2018		2,138,507								51,202			
6566	MABLETON	GA		05/18/2018		2,052,992								54,872			
6567	AMARILLO	TX		04/27/2018		2,047,926								133,827			
6568	LUBBOCK	TX		04/27/2018		896,192								56,436			
6569	LUBBOCK	TX		04/27/2018		1,450,978								91,373			
6570	RALEIGH	NC		05/07/2018		3,308,044								90,807			
6576	ST PETERSBURG	FL		11/19/2018		2,581,294								98,886			
6578	DEER PARK	TX		04/13/2018		3,788,830								116,502			
6580	COCOA	FL		05/17/2018		3,232,263								85,560			
6581	HESPERIA	CA		05/25/2018		1,654,389								110,035			
6583	SEATTLE	WA		08/06/2018		4,927,438								92,787			
6585	TUSCALOOSA	AL		04/19/2018		5,029,203								134,621			
6586	EASTPOINTE	MI		04/19/2018		3,315,958								88,761			
6589	DALLAS	TX		07/11/2018		2,220,051								59,819			
6590	GARLAND	TX		07/11/2018		2,405,055								64,803			
6591	HOUSTON	TX		12/03/2018		1,918,203								33,603			
6592	TUCSON	AZ		06/01/2018		996,312								39,570			
6596	GULF BREEZE	FL		07/20/2018		1,119,489								43,688			
6599	EVANSVILLE	WY		05/07/2018		1,251,671								50,464			
6600	CHARLOTTE	NC		05/04/2018		594,109								15,903			
6601	EAST SYRACUSE	NY		06/20/2018		2,022,575								133,570			
6604	SHERMAN OAKS	CA		06/07/2018		2,363,051								44,577			
6607	ONTARIO	CA		06/04/2018		1,290,626								34,830			
6609	GILBERT	AZ		06/19/2018		2,074,550								48,856			
6610	HEMET	CA		06/14/2018		2,079,313								87,506			
6615	PHOENIX	AZ		05/15/2018		1,275,648								35,480			
6616	MIAMI	FL		05/24/2018		8,853,897								363,614			
6617	MARINA	CA		06/01/2018		1,659,745								44,683			
6624	BRONX	NY		06/11/2018		4,951,533								332,564			
6626	ROHNERT PARK	CA		06/11/2018		892,919								24,917			
6629	EL CAJON	CA		06/19/2018		3,214,060								60,537			
6631	SAN ANGELO	TX		06/06/2018		2,569,813								161,634			
6636	ODESSA	TX		07/02/2018		1,463,993								91,142			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6637	RINGGOLD	GA		08/16/2018		3,246,004								86,502			
6639	SALT LAKE CTY	UT		06/28/2018		925,190								24,425			
6640	SALT LAKE CITY	UT		06/28/2018		2,496,673								66,312			
6642	SAN DIEGO	CA		06/27/2018		7,114,563								287,777			
6651	NEWNAN	GA		06/28/2018		1,395,406								37,878			
6655	KENNEWICK	WA		06/01/2018		1,565,790								42,664			
6656	EUGENE	OR		06/29/2018		2,449,382								65,372			
6658	CLACKAMAS	OR		06/11/2018		5,554,144								175,814			
6659	WESTMINSTER	CO		06/29/2018		1,107,466								30,062			
6664	TEMPLE	TX		06/19/2018		1,710,683								45,436			
6666	TEMPLE	TX		06/06/2018		738,073								19,751			
6669	LAKE MARY	FL		06/11/2018		11,109,119								209,440			
6672	ROCHESTER HILLS	MI		06/01/2018		2,029,701								54,315			
6674	SAN LEANDRO	CA		07/12/2018		1,111,277								20,769			
6678	BLUE ASH	OH		07/12/2018		6,417,818								255,261			
6679	CINCINNATI	OH		07/12/2018		2,067,964								82,251			
6680	BLUE ASH	OH		07/12/2018		873,537								34,744			
6681	CINCINNATI	OH		07/12/2018		1,247,909								49,634			
6682	EAST WENATCHEE	WA		07/24/2018		7,695,195								501,393			
6683	TACOMA	WA		07/25/2018		1,564,369								61,930			
6684	CINCINNATI	OH		07/12/2018		1,274,650								50,698			
6689	CANOGA PARK	CA		07/24/2018		2,087,866								54,240			
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,090,092								20,007			
6692	DALLAS	TX		07/11/2018		1,577,482								41,825			
6693	WEST BEND	WI		08/31/2018		1,346,724								52,451			
6694	RENO	NV		06/19/2018		1,568,914								29,642			
6695	TUCSON	AZ		06/28/2018		1,786,128								70,037			
6697	RICHARDSON	TX		06/20/2018		3,027,266								81,285			
6699	COMSTOCK PARK	MI		08/01/2018		1,135,132								73,227			
6700	RICHLAND	MS		08/17/2018		3,323,070								213,999			
6702	CHICAGO	IL		06/21/2018		2,498,279								65,873			
6706	BURBANK	CA		08/01/2018		941,533								123,240			
6707	GILBERT	AZ		07/23/2018		5,050,952								137,587			
6716	ALTOONA	IA		06/29/2018		2,657,572								46,802			
6719	LACEY	WA		09/07/2018		6,504,740								172,698			
6720	LACEY	WA		09/07/2018		10,244,202								264,732			
6725	HOBBS	NM		07/02/2018		1,122,252								68,928			
6726	SUMMERVILLE	SC		08/17/2018		1,748,353								68,831			
6727	MOUNT PLEASANT	SC		08/17/2018		2,039,745								80,303			
6728	WAKE FOREST	NC		08/17/2018		1,546,620								60,889			
6729	URBANA	MD		10/30/2018		2,461,602								156,727			
6731	MORGANTOWN	WV		07/13/2018		2,354,793								63,219			
6734	LAS VEGAS	NV		07/31/2018		1,795,787								46,385			
6739	GLENDALE	AZ		06/26/2018		1,433,583								37,984			
6741	SPARTANBURG	SC		08/15/2018		7,368,739								385,668			
6742	KENT	WA		08/16/2018		3,857,025								72,517			
6743	ATLANTA	GA		08/14/2018		4,513,704								140,129			
6744	KENT	WA		07/30/2018		2,396,106								45,653			
6747	ALBANY	OR		08/02/2018		1,113,873								28,831			
6749	SANTA MARIA	CA		08/20/2018		2,618,158								135,684			
6750	WICKENBURG	AZ		07/26/2018		1,529,831								40,133			

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	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
6751	ALBANY	OR		08/17/2018		6,222,339								401,654			
6755	RENSSELAER	IN		08/20/2018		821,737								26,815			
6756	CAPE GIRARDEAU	MO		08/20/2018		2,191,298								71,506			
6757	FORT WAYNE	IN		08/20/2018		1,552,169								50,650			
6760	ANDERSON	SC		08/02/2018		5,524,888								219,079			
6761	SAN ANTONIO	TX		09/06/2018		1,930,273								125,707			
6763	TAMPA	FL		08/31/2018		1,404,538								100,770			
6764	EDGEWATER	FL		08/23/2018		1,114,518								29,197			
6767	NORMANDY PARK	WA		09/26/2018		7,052,615								219,994			
6771	TEMECULA	CA		10/01/2018		990,497								38,363			
6773	LAKE JACKSON	TX		08/30/2018		1,405,892								55,200			
6774	PORTLAND	OR		09/13/2018		12,359,341								333,794			
6775	UPPER MARLBORO	MD		10/16/2018		1,211,339								31,728			
6776	CHESAPEAKE	VA		09/06/2018		2,687,926								106,392			
6777	OVIEDO	FL		08/23/2018		1,253,832								32,847			
6781	FOOTHILL RANCH	CA		08/23/2018		1,531,993								40,281			
6785	HOUSTON	TX		09/21/2018		1,842,031								72,578			
6786	BELLEVUE	WA		09/07/2018		6,373,873								106,423			
6787	HENDERSON	NV		09/07/2018		2,131,669								40,266			
6789	HOUSTON	TX		09/21/2018		1,591,405								41,481			
6792	NORTH CHESTERFIELD	VA		08/30/2018		640,780								16,890			
6793	BURBANK	IL		08/27/2018		1,949,209								51,440			
6794	LAS VEGAS	NV		03/07/2019		6,106,456								113,686			
6795	LOS ANGELES	CA		08/28/2018		862,862								55,403			
6797	LAS VEGAS	NV		11/13/2018		2,455,614								64,002			
6799	EVERETT	WA		10/01/2018		4,092,394								107,460			
6800	TEMECULA	CA		09/28/2018		3,484,330								92,621			
6801	LUBBOCK	TX		09/25/2018		3,918,720								236,613			
6807	OKLAHOMA CITY	OK		10/23/2018		2,167,718								84,412			
6808	ALBUQUERQUE	NM		09/17/2018		3,319,509								62,848			
6810	TOMBALL	TX		09/07/2018		1,035,177								40,203			
6811	PAYSON	UT		09/07/2018		899,054								35,265			
6812	RENO	NV		10/12/2018		1,835,821								48,562			
6813	CINCINNATI	OH		09/11/2018		1,399,898								36,405			
6820	FAYETTEVILLE	AR		09/14/2018		1,431,894								37,009			
6826	SHERMAN OAKS	CA		10/26/2018		1,826,142								259,191			
6827	FORT WORTH	TX		09/17/2018		6,196,699								163,115			
6831	BERKELEY	CA		09/19/2018		4,852,423								122,588			
6832	VACAVILLE	CA		10/04/2018		433,598								221,070			
6834	OAKBROOK TERRACE	IL		10/23/2018		677,316								34,943			
6835	WEST SACRAMENTO	CA		10/19/2018		775,141								30,349			
6836	SACRAMENTO	CA		10/19/2018		1,757,588								68,815			
6837	ALLEN PARK	MI		08/30/2018		628,400								24,496			
6838	AIKEN	SC		10/25/2018		2,461,602								156,727			
6839	PALMETTO	FL		10/15/2018		685,675								43,538			
6840	MUSTANG RIDGE	TX		10/10/2018		436,188								34,780			
6841	FORT WORTH	TX		10/10/2018		454,268								28,416			
6850	SEATTLE	WA		11/14/2018		5,783,358								152,608			
6851	SYRACUSE	NY		03/25/2019		2,434,599								149,247			
6857	WARWICK	RI		10/17/2018		1,442,909								56,239			
6858	COLUMBIA	SC		10/17/2018		1,148,916								44,780			

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	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6859	COLUMBIA	SC		10/17/2018		1,148,916								44,780			
6860	IRMO	SC		10/17/2018		1,148,916								44,780			
6861	LEXINGTON	SC		10/17/2018		1,148,916								44,780			
6862	GAYLORD	MI		10/17/2018		879,272								34,271			
6863	SOUTH HOLLAND	IL		10/17/2018		1,893,818								73,813			
6868	OCEANSIDE	CA		10/16/2018		3,723,906								98,625			
6869	PARAMOUNT	CA		10/16/2018		1,396,465								36,984			
6870	EVANSVILLE	IN		10/23/2018		1,227,138								47,612			
6871	INDIANAPOLIS	IN		11/13/2018		1,727,328								45,021			
6874	IRVINE	CA		11/20/2018		3,432,271								134,639			
6876	ROUND ROCK	TX		11/16/2018		1,074,658								27,699			
6877	TERRE HAUTE	IN		09/13/2018		6,725,349								127,434			
6880	WEST WARWICK	RI		10/24/2018		1,113,454								31,039			
6881	FARMERS BRANCH	TX		11/01/2018		2,402,638								61,854			
6883	RIO RANCHO	NM		10/22/2018		2,071,002								53,448			
6885	HOLLY SPRINGS	GA		11/28/2018		864,155								22,356			
6886	CUMMING	GA		11/28/2018		840,799								21,752			
6887	WESLEY CHAPEL	FL		11/28/2018		1,027,644								26,586			
6888	ST PETE BEACH	FL		11/28/2018		822,115								21,269			
6889	MARBLE FALLS	TX		11/28/2018		653,955								16,918			
6890	CHARLESTON	SC		11/28/2018		822,115								21,269			
6891	BOYNTON BEACH	FL		11/28/2018		630,599								16,314			
6892	FLETCHER	NC		11/28/2018		980,933								25,378			
6893	HUNTSVILLE	AL		11/28/2018		980,933								25,378			
6894	COLUMBUS	GA		11/28/2018		635,271								16,435			
6895	WOODSTOCK	GA		11/28/2018		1,494,754								38,671			
6899	LAS VEGAS	NV		12/11/2018		2,220,653								56,812			
6900	MORRISTOWN	TN		10/31/2018		677,750								22,294			
6903	HOUSTON	TX		12/19/2018		2,435,631								62,079			
6904	LUBBOCK	TX		11/21/2018		1,324,035								78,893			
6905	CANTON	OH		12/04/2018		2,394,316								149,324			
6906	PARKVILLE	MO		12/21/2018		1,278,743								101,189			
6907	LIVERPOOL	NY		12/04/2018		2,125,301								82,465			
6908	ROSEVILLE	CA		12/27/2018		2,642,105								67,510			
6909	CITRUS HEIGHTS	CA		12/27/2018		3,208,270								81,977			
6910	CITRUS HEIGHTS	CA		12/27/2018		2,642,105								67,510			
6911	ROSEVILLE	CA		12/28/2018		4,158,472								106,256			
6912	CULVER CITY	CA		11/20/2018		3,067,960								56,554			
6914	LAS VEGAS	NV		01/15/2019		2,342,379								59,554			
6915	SAN FRANCISCO	CA		12/14/2018		2,133,039								134,569			
6917	ROSEVILLE	CA		12/28/2018		1,509,774								38,577			
6920	FIFE	WA		12/07/2018		1,180,315								195,421			
6921	FOUNTAIN VALLEY	CA		12/13/2018		3,966,017								71,196			
6922	SARASOTA	FL		12/21/2018		903,325								55,514			
6924	MIAMI	FL		12/13/2018		1,355,767								34,685			
6926	SAN DIEGO	CA		12/06/2018		567,832								21,162			
6933	HUBER HEIGHTS	OH		12/06/2018		3,345,864								129,943			
6936	HIXON	TN		12/07/2018		1,099,671								165,033			
6939	METAIRIE	LA		12/21/2018		4,427,592								115,835			
6940	HARVEY	LA		12/14/2018		1,591,218								41,014			
6942	WARREN	MI		12/11/2018		1,416,145								36,365			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6943	WARREN	MI		12/11/2018		990,834								25,444			
6944	WARREN	MI		12/11/2018		3,481,940								89,413			
6951	ROSEVILLE	CA		11/21/2018		4,202,805								109,135			
6952	GOODYEAR	AZ		11/29/2018		1,461,169								37,150			
6954	CARSON CITY	NV		01/22/2019		8,988,246								337,179			
6955	CARSON CITY	NV		01/22/2019		2,535,146								95,102			
6960	FORT LAUDERDALE	FL		04/09/2019		7,164,877								136,388			
6961	FUQUAY VARINA	NC		02/13/2019		1,093,060								41,462			
6964	SACRAMENTO	CA		04/26/2019		2,397,694								63,811			
6965	GUN BARREL CITY	TX		11/28/2018		2,291,633								58,338			
6966	LAS VEGAS	NV		03/29/2019		3,865,744								67,502			
6968	MOGADORE	OH		12/21/2018		3,725,736								141,435			
6969	KENT	OH		12/21/2018		1,181,331								44,845			
6970	WILLISTON	ND		03/04/2019		59,111,434								1,543,096			
6972	LOMPOC	CA		02/01/2019		2,736,422								102,462			
6973	CHULA VISTA	CA		12/21/2018		1,550,000								26,014			
6976	SANTA MONICA	CA		01/22/2019		1,878,756								47,114			
6977	MCALLEN	TX		12/20/2018		1,543,401								59,077			
6978	THOUSAND OAKS	CA		12/21/2018		2,182,502								55,697			
6979	COMMERCE	CA		01/16/2019		4,132,117								73,908			
6981	MILWAUKEE	WI		11/30/2018		4,014,347								251,882			
6982	PHOENIX	AZ		12/21/2018		1,496,373								39,003			
6983	MANSFIELD	TX		12/27/2018		2,059,275								78,462			
6985	OKLAHOMA CITY	OK		01/17/2019		5,223,850								107,540			
6986	SACRAMENTO	CA		01/22/2019		3,285,222								83,319			
6987	ASHBURN	VA		02/26/2019		3,005,388								77,384			
6989	COLORADO SPRINGS	CO		12/21/2018		2,247,866								57,437			
6995	ALBUQUERQUE	NM		01/23/2019		1,821,947								69,047			
6996	NAPA	CA		04/12/2019		2,298,050								42,827			
6998	SAN FRANCISCO	CA		01/15/2019		1,878,756								47,114			
6999	RIO RANCHO	NM		01/25/2019		1,963,307								35,511			
7000	CICERO	NY		02/25/2019		2,462,418								94,384			
7001	BELLE ISLE	FL		12/27/2018		2,169,538								82,891			
7002	SAN DIEGO	CA		01/24/2019		1,293,908								79,815			
7004	EAST DUNDEE	IL		01/25/2019		2,088,463								52,967			
7007	FRESNO	CA		04/19/2019		3,943,727								235,288			
7009	MILWAUKEE	WI		12/28/2018		6,179,542								384,671			
7012	CHANDLER	AZ		12/28/2018		2,480,656								63,860			
7014	CHARLESTON	SC		02/13/2019		2,910,470								111,938			
7015	GALLATIN	TN		02/15/2019		2,738,680								104,005			
7016	FRESNO	CA		02/20/2019		911,917								34,986			
7017	ODESSA	FL		12/28/2018		1,651,165								63,609			
7019	ARVADA	CO		02/28/2019		1,893,071								48,561			
7022	SAN DIEGO	CA		02/27/2019		4,222,245								110,221			
7025	VENTURA	CA		03/05/2019		1,286,611								54,908			
7026	SALT LAKE CITY	UT		02/20/2019		1,821,509								70,726			
7027	CANTON	MI		03/15/2019		1,166,868								44,246			
7029	RANCHO CORDOVA	CA		02/14/2019		1,145,537								44,221			
7035	COTTONWOOD	AZ		02/15/2019		2,226,821								50,818			
7041	LOVELAND	CO		01/24/2019		1,686,982								43,703			
7043	SOUTH PASADENA	CA		04/15/2019		4,975,626								253,877			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7045	BELLINGHAM	WA		03/08/2019		1,385,739								85,182			
7046	MILLSAP	TX		02/25/2019		3,801,097								336,621			
7047	ANCHORAGE	AK		03/27/2019		5,836,309								361,808			
7050	LITCHFIELD PARK	AZ		02/25/2019		1,080,855								67,060			
7051	SCOTTSDALE	AZ		05/03/2019		2,073,632								53,215			
7052	NACOGDOCHES	TX		02/28/2019		933,085								36,565			
7053	VINELAND	NJ		02/28/2019		874,940								34,287			
7054	SAINT LOUIS	MO		02/28/2019		852,790								33,419			
7055	GAINESVILLE	GA		02/28/2019		826,025								32,370			
7056	MOBILE	AL		02/28/2019		592,800								23,230			
7057	COLLEGE DALE	TN		03/13/2019		736,371								28,657			
7058	YULEE	FL		03/13/2019		746,462								29,050			
7059	ZANESVILLE	OH		02/28/2019		875,033								34,290			
7060	CIRCLEVILLE	OH		02/28/2019		583,201								22,854			
7061	SAINT GEORGE	UT		02/28/2019		826,025								32,370			
7062	FARGO	ND		02/28/2019		787,354								30,854			
7063	COLUMBUS	IN		02/28/2019		729,025								28,569			
7065	VAN NUYS	CA		03/18/2019		2,308,651								61,573			
7068	NEWBERRY	SC		04/15/2019		2,265,785								87,731			
7069	ARTESIA	NM		04/15/2019		1,533,410								59,374			
7070	BAY CITY	MI		04/15/2019		2,128,465								82,414			
7071	MCALLEN	TX		04/15/2019		1,533,410								59,374			
7072	INDIANAPOLIS	IN		04/15/2019		1,693,617								65,577			
7073	KENT	WA		03/25/2019		1,459,697								57,069			
7075	STOCKBRIDGE	GA		02/21/2019		1,414,221								37,427			
7077	SIERRA VISTA	AZ		03/15/2019		1,043,728								63,864			
7078	SEATTLE	WA		03/12/2019		4,016,493								156,163			
7079	RENO	NV		03/26/2019		1,341,634								74,343			
7084	BOLINGBROOK	IL		03/04/2019		869,773								53,220			
7085	HUBER HEIGHTS	OH		04/01/2019		1,277,975								49,688			
7086	FT WORTH	TX		04/04/2019		1,969,412								53,051			
7088	PACIFIC PALISADES	CA		04/08/2019		1,911,981								35,880			
7089	LAWRENCE	KS		04/12/2019		3,853,471								103,196			
7090	MCALLEN	TX		03/21/2019		1,976,909								50,403			
7091	LAS VEGAS	NV		04/01/2019		565,069								14,316			
7095	MORENO VALLEY	CA		04/05/2019		1,033,849								26,995			
7096	LAFAYETTE	LA		04/05/2019		28,900,663								1,695,597			
7097	INDIANAPOLIS	IN		04/26/2019		1,224,312								31,817			
7099	PLAINFIELD	IN		04/15/2019		3,333,886								89,028			
7100	Venice	CA		10/07/2019		14,224,756								381,961			
7101	ROHNERT PARK	CA		04/25/2019		1,601,690								41,363			
7102	SEATTLE	WA		07/09/2019		3,734,541								96,389			
7105	SUNNYVALE	CA		04/11/2019		1,880,372								48,853			
7106	ST LOUIS PARK	MN		04/05/2019		1,870,056								73,181			
7110	GRANDVILLE	MI		03/29/2019		899,082								55,426			
7111	FRESNO	CA		03/29/2019		1,641,522								64,416			
7112	ROEBUCK	SC		04/01/2019		3,447,991								92,304			
7113	CORPUS CHRISTI	TX		04/03/2019		1,504,029								28,857			
7116	JACKSONVILLE	FL		05/21/2019		2,802,209								74,607			
7119	TUCSON	AZ		04/12/2019		3,810,363								100,524			
7120	HENDERSON	NV		04/24/2019		3,507,621								92,769			

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		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					
7122	OCEANSIDE	CA		04/03/2019		882,013								23,583			
7123	INDIANAPOLIS	IN		04/18/2019		4,558,374								122,074			
7124	CARLSBAD	CA		03/26/2019		9,838,312								268,322			
7128	SAN DIEGO	CA		05/07/2019		1,445,913								27,061			
7129	O FALLON	IL		05/23/2019		1,400,000								13,479			
7131	LAKE SAINT LOUIS	MO		05/02/2019		1,737,866								46,889			
7134	SAN DIEGO	CA		05/31/2019		9,266,935								359,695			
7136	SAN DIEGO	CA		05/07/2019		2,409,855								45,102			
7137	FRESNO	CA		04/03/2019		2,055,059								38,688			
7138	PORTERVILLE	CA		04/03/2019		2,341,812								44,086			
7139	DALLAS	GA		04/17/2019		895,208								16,184			
7140	LAREDO	TX		04/03/2019		1,339,422								24,739			
7141	NEWARK	NJ		05/23/2019		3,303,984								85,029			
7142	CORONA	CA		05/06/2019		5,016,464								100,349			
7143	CORONA	CA		06/20/2019		1,438,052								27,597			
7144	PARKER	CO		05/06/2019		5,184,820								136,321			
7146	ROUND ROCK	TX		05/07/2019		1,060,009								28,081			
7147	JOHNSON CITY	NY		05/24/2019		919,777								34,427			
7150	LOS GATOS	CA		05/17/2019		1,651,593								42,666			
7155	SEATTLE	WA		04/25/2019		5,172,815								137,152			
7156	SEATTLE	WA		04/25/2019		4,608,508								122,190			
7158	COLMAR	PA		05/28/2019		1,534,936								93,148			
7159	DAVIE	FL		06/26/2019		1,888,822								49,620			
7160	LOCKPORT	IL		04/08/2019		2,409,727								63,157			
7163	ROCKY MOUNT	NC		04/10/2019		896,324								22,086			
7165	LAS VEGAS	NV		06/24/2019		7,148,202								190,164			
7166	LAS VEGAS	NV		06/24/2019		4,529,554								120,500			
7167	LAS VEGAS	NV		06/24/2019		6,204,545								165,060			
7168	LAS VEGAS	NV		06/24/2019		3,279,208								87,237			
7170	PORTLAND	OR		05/15/2019		8,031,057								288,129			
7172	FRASER	MI		05/24/2019		9,167,636								422,246			
7174	SAN DIEGO	CA		06/12/2019		2,915,648								114,204			
7176	GETZVILLE	NY		05/28/2019		1,470,686								56,027			
7178	CORONA	CA		05/13/2019		1,913,530								37,265			
7179	CORONA	CA		07/09/2019		1,248,171								23,867			
7180	HOUSTON	TX		05/28/2019		1,803,680								67,880			
7186	GRAPEVINE	TX		04/10/2019		678,707								53,771			
7187	AMARILLO	TX		05/14/2019		2,521,468								67,021			
7188	MT PLEASANT	MI		05/24/2019		1,214,141								46,645			
7189	LAWTON	OK		05/31/2019		849,116								22,046			
7190	HARLINGEN	TX		06/10/2019		709,235								17,751			
7193	MISSOURI CITY	TX		06/12/2019		1,230,688								75,362			
7194	TROY	MI		07/02/2019		1,659,788								62,737			
7198	SAN RAFAEL	CA		06/21/2019		898,241								16,456			
7199	SCOTTSDALE	AZ		07/02/2019		16,714,499								459,361			
7200	SANTA MONICA	CA		06/12/2019		1,979,920								53,404			
7201	BEND	OR		05/31/2019		3,633,209								71,768			
7202	ARKANSAS CITY	KS		06/10/2019		737,299								27,307			
7203	GERMANTOWN	TN		06/07/2019		2,750,038								107,741			
7212	TUALATIN	OR		05/24/2019		2,119,142								56,491			
7214	SAN DIEGO	CA		07/08/2019		2,734,889								207,409			

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		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					
7215	YUKON	OK		06/14/2019		842,089								50,529			
7216	SEASIDE	CA		06/06/2019		587,143								10,281			
7218	San Antonio	TX		10/24/2019		567,138								33,680			
7219	FORT WAYNE	IN		06/11/2019		671,608								26,135			
7220	MOUNT VERNON	WA		06/11/2019		792,870								30,854			
7221	YUCAIPA	CA		06/11/2019		942,116								36,662			
7222	NORTH MYRTLE BEACH	SC		06/11/2019		1,110,018								43,195			
7223	STAFFORD	VA		06/11/2019		1,026,067								39,928			
7224	CARTHAGE	TX		06/11/2019		389,906								15,173			
7225	GEORGETOWN	TX		06/11/2019		1,016,740								39,565			
7226	REDDING	CA		06/11/2019		960,772								37,387			
7227	PRINCETON	TX		06/11/2019		792,870								30,854			
7228	ORLANDO	FL		06/11/2019		1,240,609								48,277			
7229	REPUBLIC	MO		06/11/2019		531,689								20,690			
7232	STOCKTON	CA		05/22/2019		4,033,844								81,327			
7237	ANKENY	IA		06/20/2019		1,087,272								28,063			
7238	MIDWEST CITY	OK		06/20/2019		1,229,089								31,723			
7239	OKLAHOMA CITY	OK		05/17/2019		3,083,491								121,255			
7242	RIALTO	CA		06/04/2019		1,624,406								43,411			
7243	WOODSTOCK	IL		06/06/2019		2,751,550								107,200			
7244	Rome	GA		08/28/2019		904,725								53,595			
7246	WOODLAND	CA		06/12/2019		1,799,006								45,326			
7250	NORTH HILLS	CA		07/01/2019		1,302,037								34,725			
7252	GARLAND	TX		05/29/2019		1,053,668								63,499			
7253	LA HABRA	CA		06/18/2019		1,983,420								52,040			
7255	Puyallup	WA		08/06/2019		1,421,498								37,429			
7257	TUCSON	AZ		07/19/2019		995,726								59,687			
7258	FLORENCE	OR		07/19/2019		730,199								43,771			
7261	Southfield	MI		08/08/2019		3,685,303								144,466			
7262	Brighton	MI		07/26/2019		2,259,197								87,735			
7263	St Charles	IL		07/31/2019		2,047,171								101,633			
7264	Algonquin	IL		08/01/2019		2,047,171								101,633			
7265	Harwood Heights	IL		07/31/2019		2,047,171								101,633			
7266	San Bernardino	CA		03/05/2020		3,749,765								212,674			
7269	SALEM	OR		07/15/2019		4,886,336								296,201			
7270	AMERICAN FORK	UT		06/20/2019		829,173								31,637			
7271	CLOVIS	CA		07/16/2019		25,518,132								1,481,226			
7275	Houston	TX		07/26/2019		1,024,888								27,364			
7277	Portland	OR		07/29/2019		14,882,019								399,114			
7278	KINGSVILLE	TX		06/20/2019		1,331,671								35,028			
7279	FEDERAL WAY	WA		07/15/2019		4,535,472								121,635			
7281	COLORADO SPRINGS	CO		07/12/2019		1,658,202								63,329			
7284	Pace	FL		07/30/2019		7,685,974								466,652			
7285	North Ridgeville	OH		07/30/2019		1,867,258								49,951			
7287	Canton	OH		09/25/2019		4,163,669								275,912			
7288	Deer Park	TX		08/09/2019		4,368,400								117,892			
7291	Duvall	WA		08/02/2019		2,672,896								88,406			
7292	STOW	OH		07/11/2019		1,180,981								30,830			
7297	CARROLLTON	GA		07/22/2019		1,983,369								52,976			
7298	New York	NY		08/12/2019		1,934,393								36,740			
7300	Ontario	CA		07/23/2019		1,510,633								41,025			

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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7301	Medford	OR		08/16/2019		1,420,715								37,265			
7302	Austin	TX		08/19/2019		3,190,055								123,640			
7310	Corpus Christi	TX		08/07/2019		1,810,102								34,502			
7311	Odessa	TX		08/16/2019		3,780,576								104,032			
7313	Cypress	TX		07/25/2019		1,616,466								61,604			
7320	Los Angeles	CA		09/03/2019		1,488,580								29,190			
7324	Los Angeles	CA		09/10/2019		1,797,021								48,894			
7325	Wauwatosa	WI		08/08/2019		2,854,463								75,119			
7328	Mesa	AZ		08/15/2019		3,098,279								70,737			
7329	Peculiar	MO		10/08/2019		3,745,852								100,583			
7330	Mesa	AZ		08/12/2019		1,608,968								43,285			
7331	Lake Elsinore	CA		08/14/2019		946,451								25,462			
7332	Milwaukee	WI		08/16/2019		5,349,253								331,434			
7333	Milwaukee	WI		08/16/2019		5,366,936								332,530			
7334	Sacramento	CA		07/31/2019		1,227,875								33,137			
7336	Staunton	VA		09/13/2019		1,928,215								35,562			
7337	Naples	FL		08/14/2019		748,070								24,720			
7344	Placentia	CA		08/26/2019		945,509								25,856			
7345	Woodbury	MN		08/09/2019		3,104,597								62,066			
7347	Farmers Branch	TX		08/27/2019		2,186,456								62,847			
7348	Watsonville	CA		09/03/2019		4,795,117								97,060			
7349	Victorville	CA		09/06/2019		2,626,802								70,489			
7351	Elk Grove Village	IL		08/02/2019		1,675,501								66,236			
7352	Manteca	CA		11/01/2019		2,545,345								53,160			
7353	West Springfield	MA		09/09/2019		1,731,711								79,916			
7357	Draper	UT		09/10/2019		3,052,623								117,757			
7360	Austin	TX		09/12/2019		3,309,417								124,082			
7362	Los Angeles	CA		11/22/2019		1,662,377								33,208			
7365	Kent	WA		10/23/2019		1,173,319								31,528			
7366	Henderson	NV		08/13/2019		1,936,454								75,201			
7367	Santa Clara	CA		09/20/2019		1,896,076								51,171			
7369	Cold Spring	KY		11/12/2019		1,537,213								59,818			
7371	Detroit	MI		09/17/2019		1,947,279								75,257			
7372	Tolleson	AZ		08/22/2019		852,642								32,183			
7373	Exton	PA		10/08/2019		11,905,252								328,506			
7378	Carrollton	TX		09/27/2019		3,841,958								101,350			
7379	Yulee	FL		08/28/2019		1,101,924								34,993			
7381	Costa Mesa	CA		10/04/2019		2,844,533								76,574			
7382	Columbus	NC		09/26/2019		1,628,629								181,973			
7383	Columbus	NC		09/26/2019		1,498,680								167,454			
7384	Albuquerque	NM		09/26/2019		4,278,358								365,858			
7385	Oak Hill	WV		09/26/2019		5,191,256								580,040			
7386	Glendale	CA		12/04/2019		1,379,559								37,382			
7387	Woodinville	WA		12/09/2019		7,219,215								427,230			
7388	Seal Beach	CA		12/09/2019		1,129,227								66,827			
7389	Fort Worth	TX		08/27/2019		805,515								21,210			
7390	San Angelo	TX		10/16/2019		1,279,138								62,061			
7392	Alexandria	VA		10/25/2019		4,359,217								122,420			
7395	Menlo Park	CA		12/10/2019		3,139,901								84,974			
7396	Livermore	CA		12/10/2019		1,617,525								43,775			
7397	Gardena	CA		10/04/2019		3,360,966								68,234			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7400	New York	NY		12/10/2019		2,535,781								72,175			
7402	Dixon	IL		11/13/2019		3,565,603								97,725			
7404	San Antonio	TX		10/31/2019		1,982,673								51,608			
7405	Richland	WA		09/12/2019		1,137,141								30,922			
7410	Las Vegas	NV		09/27/2019		7,803,157								218,955			
7411	Las Vegas	NV		09/27/2019		5,911,482								165,875			
7412	Novi	MI		10/30/2019		3,670,131								168,354			
7413	Porterville	CA		10/15/2019		894,998								53,671			
7416	Las Vegas	NV		12/16/2019		1,292,036								76,361			
7417	Kyle	TX		10/15/2019		870,950								34,436			
7418	Benbrook	TX		10/15/2019		725,007								28,666			
7419	Wichita	KS		10/15/2019		564,940								22,337			
7420	Hutto	TX		10/15/2019		864,359								34,175			
7421	Dixon	CA		10/15/2019		663,805								26,246			
7422	White Settlement	TX		10/15/2019		1,002,769								39,648			
7423	Streetsboro	OH		10/15/2019		847,411								33,505			
7424	Willis	TX		10/15/2019		880,365								34,808			
7425	Richardson	TX		10/15/2019		1,125,173								44,488			
7426	Independence	MO		10/15/2019		734,423								29,038			
7427	Norman	OK		10/15/2019		734,423								29,038			
7428	Kentwood	MI		10/15/2019		823,871								32,575			
7436	Ogden	UT		10/09/2019		3,734,630								105,450			
7438	Highland Falls	NY		10/31/2019		1,093,718								28,834			
7440	NORTH BRUNSWICK	NJ		10/04/2019		3,559,084								108,868			
7441	Huntington Beach	CA		02/07/2020		1,257,500								25,562			
7442	Chatsworth	CA		02/07/2020		1,741,154								35,394			
7443	Panorama City	CA		02/07/2020		1,450,961								29,495			
7444	Tucson	AZ		10/11/2019		1,752,517								49,525			
7445	Hurricane	UT		12/17/2019		744,071								28,221			
7446	Brigham City	UT		12/17/2019		1,708,087								64,784			
7447	Las Vegas	NV		12/17/2019		1,385,189								52,538			
7448	Enoch	UT		12/17/2019		710,377								26,943			
7449	Ivins	UT		12/17/2019		691,658								26,233			
7450	Tuba City	AZ		12/17/2019		848,896								32,197			
7451	North Ogden	UT		12/17/2019		1,450,704								55,022			
7452	Pahrump	NV		12/17/2019		1,820,400								69,044			
7458	Sacramento	CA		02/07/2020		3,869,230								78,653			
7459	Kalamazoo	MI		12/11/2019		596,781								29,256			
7460	San Marino	CA		10/29/2019		1,779,453								35,950			
7461	Jurupa Valley	CA		11/08/2019		7,667,725								211,312			
7462	Fresno	CA		10/24/2019		1,180,602								72,422			
7463	San Bernardino	CA		10/28/2019		3,174,413								89,259			
7464	Carbondale	IL		12/18/2019		9,284,227								735,445			
7466	Murray	UT		11/04/2019		3,279,755								112,097			
7468	Chattanooga	TN		11/01/2019		848,084								51,856			
7469	Seattle	WA		11/22/2019		4,041,279								83,868			
7470	Las Vegas	NV		11/22/2019		4,041,279								83,868			
7473	Henderson	NV		11/04/2019		3,796,349								107,513			
7474	Midland	TX		11/15/2019		11,377,580								327,910			
7475	Rock Springs	WY		11/15/2019		11,992,294								741,623			
7481	San Diego	CA		11/08/2019		2,645,207								55,331			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7482	Grover Beach	CA		11/04/2019		2,647,570								52,309			
7489	Fresno	CA		11/12/2019		1,768,787								69,487			
7490	Fresno	CA		11/12/2019		1,489,505								58,516			
7491	Fresno	CA		11/12/2019		1,396,411								54,858			
7492	Dana Point	CA		03/12/2020		3,222,303								177,460			
7496	Virginia Beach	VA		11/21/2019		1,456,610								55,079			
7497	Santa Cruz	CA		12/16/2019		1,202,304								31,948			
7499	Fort Myers	FL		09/30/2019		836,797								31,162			
7503	Los Angeles	CA		11/21/2019		1,619,181								42,991			
7504	Medford	OR		12/12/2019		1,792,515								106,430			
7505	McMinnville	OR		11/27/2019		3,610,621								100,216			
7506	Evergreen	CO		11/07/2019		2,186,142								60,297			
7507	Tualatin	OR		11/26/2019		3,319,549								201,329			
7508	Spring	TX		11/26/2019		3,174,173								80,579			
7509	Charleston	SC		12/27/2019		1,355,464								52,256			
7516	Philadelphia	PA		11/08/2019		1,760,005								47,751			
7517	Bozeman	MT		12/04/2019		1,016,331								26,001			
7519	Apple Valley	CA		11/18/2019		2,593,177								215,765			
7520	Seattle	WA		11/22/2019		2,852,681								78,086			
7524	WEST SACRAMENTO	CA		12/12/2019		1,720,653								46,604			
7526	Champlin	MN		01/28/2020		1,851,531								71,195			
7528	St Augustine	FL		01/28/2020		1,992,154								76,603			
7529	Lake Mary	FL		01/28/2020		2,179,650								83,812			
7531	Corona	CA		11/06/2019		3,605,300								99,232			
7534	North Las Vegas	NV		11/21/2019		4,520,005								94,996			
7536	Dixon	CA		12/17/2019		1,571,954								43,066			
7537	Dixon	CA		12/17/2019		2,095,939								57,422			
7538	Emeryville	CA		11/26/2019		2,758,165								74,835			
7541	Louisville	KY		12/17/2019		771,323								29,679			
7542	Dixon	CA		12/17/2019		1,314,725								36,019			
7543	Carmel	CA		12/30/2019		6,281,266								163,727			
7544	TUCSON	AZ		12/12/2019		1,477,078								40,262			
7545	Gilbert	AZ		11/22/2019		3,427,647								91,240			
7548	South Salt Lake	UT		12/03/2019		1,241,250								25,759			
7549	Charlotte	NC		11/25/2019		15,485,762								803,816			
7550	Chicago	IL		11/25/2019		7,105,795								368,565			
7551	Fallbrook	CA		01/08/2020		8,237,413								422,143			
7552	Kildeer	IL		02/24/2020		15,067,407								564,065			
7553	Lithia Springs	GA		12/20/2019		1,331,133								51,812			
7554	Charlotte	NC		12/20/2019		2,405,381								93,624			
7556	Federal Way	WA		12/11/2019		8,579,431								232,376			
7559	Montvale	NJ		12/19/2019		2,568,295								100,252			
7562	Charleston	SC		12/18/2019		2,189,589								60,829			
7567	West Hollywood	CA		04/09/2020		4,313,042								117,904			
7568	Coralville	IA		01/07/2020		1,829,362								413,381			
7569	Surprise	AZ		01/21/2020		2,582,812								153,830			
7572	Phoenix	AZ		12/26/2019		4,474,680								124,154			
7573	San Fernando	CA		12/23/2019		1,589,165								61,266			
7574	Irvine	CA		12/09/2019		4,040,736								110,887			
7575	Tuscon	AZ		01/21/2020		2,244,565								60,771			
7580	Menifee	CA		01/24/2020		2,126,164								42,534			

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
7588	Fort Mitchell	KY		01/08/2020		1,717,017								45,917			
7591	Spring Lake	NJ		01/14/2020		1,442,302								38,521			
7598	Evansville	IN		01/22/2020		976,766								17,383			
7599	Anaheim	CA		12/30/2019		859,842								22,298			
7600	Stow	OH		01/21/2020		2,722,410								160,223			
7606	Burbank	CA		01/16/2020		1,762,591								67,710			
7607	Salem	OR		02/12/2020		1,505,763								56,920			
7612	Aurora	CO		01/10/2020		622,346								16,027			
7618	Bradenton	FL		03/24/2020		1,508,484								89,188			
7620	Bradenton	FL		03/24/2020		1,211,358								71,621			
7622	Bradenton	FL		03/24/2020		1,417,060								83,783			
7625	San Mateo	CA		02/05/2020		2,895,703								59,904			
7626	Newark	OH		01/13/2020		931,670								54,036			
7627	San Mateo	CA		02/05/2020		2,026,992								41,933			
7628	San Mateo	CA		02/05/2020		1,447,852								29,952			
7631	Bakersfield	CA		01/15/2020		16,220,708								622,522			
7633	FRESNO	CA		01/29/2020		1,146,958								30,620			
7637	Folsom	CA		12/23/2019		2,603,014								95,801			
7641	Cypress	CA		01/17/2020		3,102,309								114,652			
7645	Colorado Springs	CO		02/11/2020		2,475,479								91,327			
7652	Odessa	TX		03/10/2020		5,688,325								337,873			
7653	Doral	FL		04/20/2020		1,986,234								75,512			
7656	Harrison	OH		04/03/2020		15,310,967								1,643,564			
7660	Menomonee Falls	WI		05/07/2020		2,365,692								89,239			
7666	Mustang	OK		02/06/2020		1,204,199								45,288			
7668	Cicero	IL		05/21/2020		1,041,541								40,715			
7671	Mesa	AZ		02/11/2020		815,306								21,013			
7674	Pittsburg	CA		02/06/2020		775,207								20,144			
7676	Chicago	IL		03/10/2020		795,335								45,843			
7677	Redwood City	CA		03/24/2020		6,294,854								129,204			
7683	Mercer Island	WA		02/27/2020		911,111								53,580			
7686	Fresno	CA		02/13/2020		1,131,162								28,332			
7689	Palmdale	CA		06/12/2020		2,704,906								70,439			
7690	Holladay	UT		03/12/2020		1,726,923								46,189			
7694	Apple Valley	MN		03/20/2020		6,280,910								173,465			
7698	Pleasant Hill	CA		05/15/2020		1,212,465								26,074			
7700	Walnut Creek	CA		05/06/2020		1,694,455								36,604			
7704	Rohnert Park	CA		04/28/2020		2,394,203								69,648			
7705	Walnut Creek	CA		06/25/2020		1,460,618								29,084			
7706	Moreno Valley	CA		02/28/2020		3,113,291								82,551			
7708	Los Angeles	CA		03/13/2020		777,511								14,292			
7709	Concord	CA		03/20/2020		1,609,346								31,987			
7710	Fayetteville	AR		03/16/2020		4,012,009								150,686			
7716	Portland	OR		03/19/2020		983,712								19,742			
7718	El Centro	CA		04/09/2020		2,780,330								75,520			
7720	San Diego	CA		04/02/2020		2,740,808								163,134			
7723	Glendale	AZ		04/13/2020		1,536,520								42,049			
7724	San Francisco	CA		04/10/2020		2,431,257								45,798			
7725	Lavale	MD		08/10/2020		1,419,626								63,225			
7727	Chicago	IL		05/01/2020		960,325								26,280			
7732	Gastonia	NC		05/05/2020		1,920,650								52,281			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7733	Newport Beach	CA		05/08/2020		6,634,068								243,949			
7735	Lawrenceville	GA		05/05/2020		835,483								22,864			
7737	Louisville	KY		05/05/2020		1,089,969								29,828			
7738	Birmingham	AL		05/05/2020		993,936								27,200			
7739	Aiken	SC		05/05/2020		792,268								21,681			
7740	Joliet	IL		03/18/2020		3,227,398								141,129			
7744	Anaheim	CA		04/22/2020		10,436,277								400,260			
7747	Berea	OH		05/07/2020		896,934								18,560			
7749	Elkhart	IN		03/26/2020		960,736								42,011			
7754	Brook Park	OH		03/27/2020		566,190								21,390			
7760	Los Angeles	CA		04/15/2020		1,096,020								65,410			
7763	Roswell	GA		05/18/2020		1,383,286								81,330			
7766	San Antonio	TX		05/11/2020		1,250,962								32,637			
7767	Encino	CA		06/25/2020		2,919,889								59,092			
7774	Seattle	WA		09/01/2020		12,990,291								350,301			
7775	Folsom	CA		05/15/2020		1,820,766								52,235			
7779	San Diego	CA		05/28/2020		8,508,679								341,090			
7782	Lehi	UT		05/08/2020		1,988,975								77,375			
7783	Redwood City	CA		06/30/2020		5,827,227								126,753			
7784	SAN JOSE	CA		05/29/2020		890,989								23,788			
7793	Santa Clarita	CA		06/05/2020		1,553,927								33,801			
7795	Tustin	CA		05/26/2020		7,763,748								164,319			
7808	Sebastopol	CA		05/04/2020		2,136,109								44,493			
7809	Los Angeles	CA		06/22/2020		973,070								19,852			
7810	Sandy	UT		06/05/2020		1,182,809								46,733			
7817	Phoenix	AZ		07/24/2020		4,546,982								133,988			
7818	Gilbert	AZ		07/24/2020		3,512,723								103,511			
7819	Tempe	AZ		07/24/2020		1,701,975								50,153			
7820	Phoenix	AZ		07/24/2020		3,244,837								95,617			
7826	Oakland	CA		08/03/2020		3,860,118								109,058			
7829	Ferndale	MI		05/29/2020		2,554,866								100,944			
7832	Philadelphia	PA		06/04/2020		5,054,755								106,132			
7834	Alameda	CA		05/15/2020		1,202,706								32,993			
7835	Pinellas Park	FL		08/28/2020		2,663,453								72,109			
7836	Van Nuys	CA		08/14/2020		1,452,793								39,332			
7837	St Pete Beach	FL		08/14/2020		3,627,892								101,453			
7838	Chino	CA		06/09/2020		5,830,385								126,233			
7839	San Jose	CA		05/18/2020		1,632,661								46,778			
7842	Sunnyvale	CA		05/20/2020		1,513,550								60,091			
7846	Brownstown	MI		06/18/2020		5,718,356								218,753			
7848	Maryville	TN		06/02/2020		1,233,528								46,510			
7852	San Diego	CA		05/20/2020		6,455,333								379,538			
7854	Eugene	OR		06/12/2020		964,852								25,957			
7858	South Salt Lake	UT		06/22/2020		1,850,116								73,367			
7860	Gilbert	AZ		05/19/2020		2,763,392								77,675			
7866	Roselle	NJ		08/24/2020		1,708,472								34,589			
7867	Portland	OR		07/02/2020		4,927,021								131,222			
7868	Daphne	AL		06/25/2020		2,279,135								53,030			
7870	Lake Elsinore	CA		07/02/2020		2,342,642								61,005			
7871	North Salt Lake	UT		06/18/2020		3,925,983								128,559			
7872	Provo	UT		06/18/2020		3,590,838								117,584			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7873	East Providence	RI		07/30/2020		979,150								36,025			
7874	Waupaca	WI		07/30/2020		1,026,914								37,783			
7875	Columbus	GA		07/30/2020		1,337,376								49,205			
7877	Pomona	CA		08/26/2020		4,444,236								128,996			
7878	Pomona	CA		08/26/2020		6,038,365								175,266			
7879	Vista	CA		07/10/2020		966,057								26,531			
7881	Las Vegas	NV		07/16/2020		3,379,248								94,253			
7882	Vero Beach	FL		09/11/2020		1,148,465								43,005			
7883	Torrance	CA		08/07/2020		4,838,451								126,801			
7885	Monroe	GA		08/14/2020		2,243,971								88,015			
7887	Buffalo	MN		08/13/2020		3,596,399								210,491			
7890	San Jose	CA		07/21/2020		2,413,397								67,574			
7891	Los Angeles	CA		08/14/2020		3,397,538								88,939			
7894	Downey	CA		07/31/2020		1,305,412								34,933			
7895	Pontiac	MI		08/04/2020		1,450,661								38,668			
7897	West Fargo	ND		07/31/2020		4,148,405								118,108			
7898	Oxnard	CA		07/17/2020		2,073,018								40,749			
7902	Bellevue	WA		10/23/2020		7,555,459								425,998			
7904	Scottsdale	AZ		08/14/2020		3,977,379								102,589			
7905	Cheshire	CT		07/31/2020		2,384,693								90,296			
7907	Portland	OR		08/26/2020		5,421,822								148,321			
7909	Irving	TX		08/27/2020		2,037,053								135,581			
7913	San Jose	CA		12/18/2020		3,274,106								85,786			
7916	Fresno	CA		08/28/2020		2,296,931								86,009			
7917	East Liverpool	OH		09/03/2020		745,825								46,126			
7918	Grand Chute	WI		08/07/2020		1,103,842								28,966			
7919	Incline Village	NV		08/26/2020		1,675,558								62,183			
7921	Newport Beach	CA		08/07/2020		1,897,265								79,485			
7922	Waconia	MN		08/31/2020		3,194,875								128,409			
7925	Oceanside	CA		08/03/2020		2,048,857								118,207			
7926	Yuba City	CA		08/21/2020		1,552,873								39,476			
7928	Bloomfield Hills	MI		09/11/2020		1,214,728								31,535			
7929	Tempe	AZ		09/09/2020		3,732,280								98,313			
7932	Salem	OR		10/16/2020		1,899,765								48,345			
7935	Wheat Ridge	CO		09/02/2020		1,404,553								37,878			
7936	East Peoria	IL		08/21/2020		1,216,585								69,507			
7939	Houston	TX		08/21/2020		1,406,129								36,652			
7940	Fresno	CA		09/25/2020		1,308,694								36,695			
7942	Davie	FL		09/21/2020		2,619,169								71,315			
7943	San Jose	CA		10/09/2020		1,529,809								45,644			
7944	Dayton	OH		11/17/2020		1,170,990								30,156			
7946	Payson	UT		09/23/2020		1,406,650								38,582			
7951	Bronx	NY		10/23/2020		3,033,235								63,782			
7952	Palm Springs	CA		09/01/2020		1,334,387								75,606			
7956	Roseville	MI		10/21/2020		1,107,287								40,995			
7957	San Francisco	CA		09/21/2020		4,788,437								142,787			
7959	Portland	OR		09/29/2020		1,238,471								32,620			
7960	Fort Worth	TX		09/25/2020		986,881								56,225			
7961	Fresno	CA		10/22/2020		1,250,154								47,693			
7965	Escondido	CA		12/23/2020		974,958								28,109			
7966	Inglewood	CA		09/30/2020		828,295								21,960			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7969	Salinas	CA		01/27/2021		2,068,088								39,643			
7970	Las Vegas	NV		11/02/2020		14,588,162								394,454			
7972	Portland	OR		10/14/2020		2,042,184								55,364			
7974	Bronx	NY		10/28/2020		1,907,147								40,887			
7975	Bronx	NY		10/30/2020		2,621,105								56,193			
7976	Bronx	NY		10/28/2020		2,151,653								46,129			
7977	New York	NY		10/28/2020		2,738,468								58,709			
7978	Brookyn	NY		10/28/2020		3,423,085								73,386			
7979	Bronx	NY		10/28/2020		3,266,601								70,032			
7980	New York	NY		10/30/2020		1,780,004								38,161			
7981	New York	NY		10/30/2020		1,809,345								38,790			
7982	New York	NY		10/30/2020		1,809,345								38,790			
7983	New York	NY		10/30/2020		1,809,345								38,790			
7984	New York	NY		10/22/2020		2,348,310								49,379			
7985	Bronx	NY		10/22/2020		4,158,467								87,443			
7991	Bronx	NY		10/23/2020		1,320,925								27,776			
7995	Akron	OH		10/27/2020		9,031,762								339,442			
7996	Detroit	MI		10/27/2020		3,161,480								118,818			
7997	Williamsburg	PA		10/27/2020		893,507								33,581			
8006	Woodland	CA		10/16/2020		1,605,132								43,005			
8009	Rancho Dominguez	CA		10/13/2020		2,562,463								77,288			
8015	Salt Lake City	UT		11/02/2020		670,616								13,762			
8016	Salt Lake City	UT		11/02/2020		1,180,676								24,230			
8017	Littleton	CO		11/02/2020		1,624,164								33,331			
8018	Thornton	CO		11/02/2020		1,594,794								32,729			
8019	Aurora	CO		11/02/2020		2,253,662								46,250			
8024	Piscataway	NJ		12/17/2020		3,317,593								92,713			
8025	San Jose	CA		11/19/2020		1,365,966								35,364			
8026	Los Angeles	CA		10/21/2020		1,275,348								28,233			
8027	Edmonds	WA		12/14/2020		5,365,362								139,830			
8029	Raleigh	NC		12/04/2020		4,078,083								229,810			
8030	Ventura	CA		11/20/2020		1,316,212								35,036			
8032	Los Angeles	CA		10/26/2020		1,704,391								49,174			
8033	Vista	CA		10/26/2020		2,198,621								48,905			
8035	Hurst	TX		10/13/2020		1,289,610								33,966			
8036	Dayton	OH		10/26/2020		686,269								41,989			
8037	Shamokin	PA		10/26/2020		844,205								51,652			
8038	Glendale	AZ		10/20/2020		923,917								24,982			
8043	Glendora	CA		10/27/2020		1,686,445								61,132			
8044	Gardena	CA		10/06/2020		1,208,709								36,457			
8047	Sunnyvale	CA		11/30/2020		4,997,437								132,324			
8053	Rocklin	CA		12/10/2020		2,032,569								76,082			
8057	Seattle	WA		03/03/2021		1,177,950								30,380			
8058	Garden Grove	CA		11/06/2020		9,726,478								281,785			
8060	Phoenix	AZ		11/12/2020		2,913,953								82,142			
8061	San Diego	CA		12/01/2020		4,899,387								103,901			
8062	Twinsburg	OH		12/15/2020		2,931,751								77,122			
8063	Chula Vista	CA		11/24/2020		1,090,349								46,221			
8064	Carson	CA		11/23/2020		2,532,094								70,195			
8066	Pasedena	CA		11/10/2020		3,036,743								298,977			
8071	Indianola	IA		11/16/2020		3,377,868								126,564			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8073	Oxnard	CA		11/30/2020		5,738,622								166,253			
8074	Vancouver	WA		11/24/2020		3,668,244								136,619			
8076	Chesapeake	VA		11/10/2020		1,659,017								42,610			
8077	Brea	CA		11/10/2020		2,906,740								88,603			
8078	Hawthorne	CA		12/04/2020		974,624								26,286			
8079	Walnut Creek	CA		11/23/2020		980,214								20,453			
8085	Auburn	WA		12/08/2020		4,065,239								94,797			
8086	Orlando	FL		02/26/2021		1,898,001								105,717			
8087	Loveland	CO		01/20/2021		960,839								17,634			
8089	Killeen	TX		12/09/2020		2,055,090								124,559			
8090	Shawnee	KS		12/11/2020		2,212,004								42,957			
8091	San Antonio	TX		11/19/2020		879,197								21,694			
8092	Creswell	OR		12/14/2020		1,626,964								42,969			
8095	Vernon	CA		11/30/2020		1,026,531								29,358			
8096	Palm Desert	CA		12/11/2020		2,504,048								51,763			
8100	Waco	TX		04/30/2021		17,732,913								1,047,357			
8111	San Jose	CA		01/15/2021		2,955,583								55,254			
8113	Rancho Cordova	CA		12/22/2020		1,600,033								44,948			
8114	West Sacramento	CA		12/22/2020		697,575								19,596			
8115	West Sacramento	CA		12/22/2020		3,414,705								95,926			
8117	San Antonio	TX		12/17/2020		2,187,611								59,087			
8119	Forney	TX		12/30/2020		3,264,421								119,386			
8120	Arlington Heights	IL		12/30/2020		9,173,313								335,486			
8121	Sacramento	CA		12/30/2020		1,888,908								69,081			
8122	Medford	OR		12/30/2020		3,148,180								115,135			
8123	Ames	IA		12/30/2020		6,451,348								235,939			
8127	Burbank	CA		12/31/2020		5,848,526								169,929			
8129	Las Vegas	NV		03/05/2021		3,057,005								59,206			
8133	Buffalo	NY		03/05/2021		1,718,954								42,868			
8134	Oceanside	CA		12/09/2020		4,715,542								138,382			
8135	Winston Salem	NC		01/04/2021		2,083,721								75,054			
8138	Santa Monica	CA		12/30/2020		8,826,530								194,661			
8142	Painesville	OH		01/13/2021		2,856,647								161,481			
8145	Salem	OR		01/11/2021		1,390,922								36,110			
8150	Shorewood	IL		01/27/2021		1,082,369								21,840			
8152	Terrell	TX		01/27/2021		1,362,293								47,043			
8153	Lewisville	TX		02/11/2021		1,685,028								49,231			
8154	Jackson	MS		01/25/2021		1,223,935								32,329			
8155	Oceanside	CA		02/05/2021		3,432,628								84,000			
8157	Albuquerque	NM		02/25/2021		3,163,578								118,685			
8160	San Diego	CA		03/31/2021		1,560,249								61,085			
8161	Burbank	CA		02/17/2021		3,525,518								101,851			
8164	Gilroy	CA		02/12/2021		1,766,878								45,631			
8165	Carson City	NV		01/29/2021		3,211,607								84,831			
8170	Riverside	CA		02/16/2021		3,447,123								72,497			
8171	Broadview	IL		02/04/2021		1,175,802								30,080			
8173	San Antonio	TX		03/01/2021		1,779,533								97,003			
8174	Salt Lake City	UT		03/01/2021		2,523,352								70,367			
8176	Pasadena	CA		02/25/2021		3,034,216								88,846			
8177	Bronx	NY		02/12/2021		814,773								43,826			
8185	Atlanta	GA		02/26/2021		2,705,151								131,207			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8186	Culver City	CA		03/11/2021		2,453,703								71,103			
8191	Morro Bay	CA		02/16/2021		1,706,395								162,372			
8193	Reynoldsburg	OH		03/10/2021		1,135,308								61,381			
8196	Burleson	TX		04/19/2021		2,255,320								79,013			
8198	Charlotte	NC		04/19/2021		1,112,952								38,991			
8201	Solon	OH		05/14/2021		5,770,686								142,785			
8207	Hialeah	FL		04/14/2021		1,286,237								24,310			
8210	Lakewood	CO		03/19/2021		3,735,017								100,283			
8212	Denver	CO		04/01/2021		4,822,355								273,234			
8214	Portland	OR		03/24/2021		1,774,861								38,646			
8217	La Crosse	WI		06/17/2021		7,380,186								292,898			
8218	Sarasota	FL		03/16/2021		1,976,347								36,657			
8219	Bronx	NY		04/14/2021		4,943,178								100,042			
8220	Idaho Falls	ID		03/12/2021		1,913,956								54,792			
8221	Idaho Falls	ID		03/12/2021		3,184,376								91,161			
8224	Plano	TX		03/05/2021		1,777,689								34,499			
8225	Bridgeport	CT		05/28/2021		6,911,596								181,511			
8227	Los Angeles	CA		03/18/2021		8,551,402								251,041			
8229	North Las Vegas	NV		03/26/2021		1,579,473								31,688			
8230	La Jolla	CA		04/07/2021		1,284,106								27,888			
8233	Orange	CA		03/11/2021		2,163,920								55,818			
8237	Chattanooga	TN		03/30/2021		2,414,687								131,787			
8239	Poulsbo	WA		03/23/2021		1,710,633								135,505			
8243	Cranberry Twp	PA		04/02/2021		982,004								27,686			
8244	McDonough	GA		05/17/2021		2,663,500								74,666			
8245	Fairburn	GA		05/17/2021		1,183,778								33,185			
8246	Redondo Beach	CA		04/16/2021		1,581,408								32,699			
8247	Sacramento	CA		05/04/2021		1,479,638								41,643			
8249	Pico Rivera	CA		04/12/2021		1,521,645								43,579			
8251	Bell	CA		04/07/2021		1,251,140								75,963			
8252	Syracuse	NY		04/27/2021		3,838,084								284,488			
8254	West Sacramento	CA		04/08/2021		2,372,669								65,612			
8255	West Sacramento	CA		04/08/2021		1,732,738								47,916			
8256	West Sacramento	CA		04/08/2021		1,555,526								43,015			
8257	San Jose	CA		04/12/2021		9,080,910								245,192			
8258	Stockton	CA		04/08/2021		3,160,277								87,391			
8259	Stockton	CA		04/08/2021		1,402,927								38,795			
8261	Rancho Cucamonga	CA		04/12/2021		3,682,653								206,131			
8264	North Las Vegas	NV		04/28/2021		5,093,224								276,331			
8265	Warner Robins	GA		03/24/2021		1,189,735								31,312			
8268	Byron Center	MI		04/19/2021		2,057,847								74,368			
8269	Denver	CO		04/23/2021		3,450,012								177,272			
8271	Norristown	PA		06/15/2021		4,307,309								228,255			
8272	Tempe	AZ		04/22/2021		3,646,838								93,835			
8274	Placerville	CA		04/19/2021		3,845,292								96,695			
8282	Tucson	AZ		04/28/2021		1,863,823								46,299			
8283	Tucson	AZ		04/28/2021		1,587,729								56,966			
8289	Loveland	CO		05/25/2021		23,397,805								823,743			
8291	Rohnert Park	CA		04/27/2021		1,764,890								44,380			
8292	Baltimore	MD		06/03/2021		6,000,000								64,349			
8293	Catonsville	MD		07/02/2021		19,521,595								684,915			

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
8298	Venice	FL		04/13/2021		1,014,831								18,015			
8299	La Porte	TX		04/15/2021		1,678,183								29,791			
8304	Pomona	CA		05/10/2021		2,949,820								102,844			
8306	Portland	OR		04/13/2021		1,575,905								29,576			
8307	Albuquerque	NM		05/14/2021		2,870,113								163,128			
8309	Englewood	FL		05/07/2021		1,082,462								30,773			
8311	Suwanee	GA		04/22/2021		1,453,956								37,160			
8312	Las Vegas	NV		04/22/2021		1,662,505								153,827			
8314	Rio Rancho	NM		06/16/2021		4,356,366								107,663			
8315	Edmond	OK		06/16/2021		3,415,787								84,417			
8316	Fayetteville	NC		06/16/2021		3,386,085								83,683			
8317	Redding	CA		06/16/2021		2,871,241								70,959			
8318	Lithonia	GA		06/16/2021		2,722,729								67,289			
8319	Norfolk	VA		06/16/2021		2,613,820								64,598			
8320	Pittsburgh	PA		06/16/2021		2,128,679								52,608			
8321	Philadelphia	PA		06/16/2021		2,069,274								51,140			
8322	Greenville	NC		06/16/2021		2,222,737								54,932			
8323	Lincolnton	NC		06/16/2021		1,485,125								36,703			
8324	Gastonia	NC		06/16/2021		1,386,117								34,256			
8325	Ocala	FL		06/16/2021		861,372								21,288			
8326	Centennial	CO		06/16/2021		1,153,447								28,506			
8327	Salisbury	NC		06/16/2021		1,336,612								33,033			
8328	Winston Salem	NC		06/16/2021		1,138,596								28,139			
8329	Wheaton	IL		06/16/2021		940,579								23,245			
8330	Algonquin	IL		06/16/2021		554,447								13,703			
8331	Geneva	NY		06/16/2021		504,942								12,479			
8332	Olympia	WA		04/30/2021		6,887,168								197,855			
8334	Sacramento	CA		06/03/2021		4,333,870								135,890			
8335	Rehoboth Beach	DE		05/17/2021		4,521,835								160,766			
8347	Long Beach	CA		05/25/2021		6,378,788								247,698			
8350	Voorhees	NJ		05/04/2021		1,182,318								31,166			
8351	Sherman Oaks	CA		05/26/2021		8,592,719								220,550			
8352	Northridge	CA		05/26/2021		2,987,698								76,686			
8353	Northridge	CA		05/26/2021		3,382,766								86,826			
8354	Canoga Park	CA		05/26/2021		2,617,322								67,179			
8356	Murphy	NC		04/23/2021		2,943,304								100,463			
8357	Riverside	CA		05/27/2021		1,752,646								45,904			
8358	San Bernardino	CA		05/27/2021		2,345,090								61,421			
8359	San Bernardino	CA		05/27/2021		3,110,329								81,464			
8360	Upland	CA		05/27/2021		4,887,660								128,014			
8362	Kent	WA		05/06/2021		789,319								21,865			
8363	Perkasie	PA		05/28/2021		4,181,122								142,121			
8365	San Jose	CA		07/26/2021		2,974,170								79,224			
8366	Sparks	NV		05/14/2021		1,121,319								59,029			
8367	Las Vegas	NV		04/14/2021		2,050,449								52,193			
8368	San Francisco	CA		09/02/2021		14,935,636								264,077			
8369	Broadview	IL		05/07/2021		1,010,940								33,825			
8370	Arvada	CO		05/10/2021		1,921,267								50,645			
8375	San Francisco	CA		05/24/2021		9,398,198								207,925			
8380	Lenexa	KS		04/20/2021		1,649,301								56,177			
8382	San Francisco	CA		06/25/2021		2,483,024								42,024			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8386	Bakersfield	CA		05/27/2021		4,462,337								77,755			
8387	Redwood City	CA		05/20/2021		814,390								21,763			
8388	Travelers Rest	SC		05/14/2021		1,652,836								39,302			
8389	Lincoln Park	MI		06/03/2021		3,928,158								147,197			
8393	Pasadena	TX		06/25/2021		2,767,395								79,797			
8399	Duluth	GA		06/25/2021		3,910,324								97,835			
8400	Burbank	CA		06/25/2021		7,134,681								404,456			
8401	Saint Louis	MO		03/31/2022										563,500			
8403	Fresno	CA		08/19/2021		2,565,902								139,089			
8418	Irvine	CA		06/22/2021		16,979,087								663,030			
8419	Philadelphia	PA		06/25/2021		1,331,961								44,615			
8427	Ankeny	IA		04/20/2021		4,838,068								85,542			
8436	State College	PA		08/18/2021		2,981,536								75,563			
8437	Carson City	NV		06/11/2021		3,951,229								100,325			
8440	Anchorage	AK		07/02/2021		7,099,442								380,430			
8441	Murray	UT		07/20/2021		5,456,250								134,690			
8442	Jacksonville	FL		06/25/2021		2,424,933								61,754			
8443	Los Angeles	CA		06/29/2021		11,373,973								281,203			
8444	Boise	ID		06/21/2021		2,080,022								49,396			
8445	Merritt Island	FL		10/15/2021		1,019,357								34,642			
8446	Houston	TX		10/15/2021		2,163,027								73,508			
8447	Houston	TX		10/15/2021		2,585,687								87,871			
8451	Santa Clarita	CA		06/30/2021		4,464,135								88,211			
8454	Seneca	SC		06/29/2021		1,370,437								72,784			
8456	South Lake Tahoe	CA		07/01/2021		15,883,963								286,493			
8457	Elgin	IL		07/20/2021		2,074,456								78,206			
8458	Avon	IN		07/20/2021		1,926,281								72,620			
8459	Conyers	GA		06/10/2021		731,872								16,812			
8462	San Juan Capistrano	CA		07/23/2021		4,463,691								111,708			
8463	Fairfield	CA		07/26/2021		1,413,826								34,425			
8468	Salem	OR		07/20/2021		1,186,862								40,483			
8469	Maricopa	AZ		07/19/2021		1,735,122								45,662			
8473	San Antonio	TX		12/31/2021		25,000,000								1,127,497			
8474	Houston	TX		07/08/2021		1,484,955								37,102			
8475	Las Vegas	NV		07/30/2021		3,047,710								160,683			
8476	Nashville	IL		07/30/2021		1,179,759								62,200			
8477	Harlingen	TX		07/30/2021		687,715								37,626			
8479	Yuma	AZ		08/03/2021		2,727,969								67,804			
8483	Phoenix	AZ		08/30/2021		1,739,577								42,718			
8484	Lisle	IL		08/27/2021		2,478,670								87,288			
8485	Snoqualmie	WA		10/04/2021		5,976,316								145,387			
8486	Pikesville	MD		08/10/2021		2,281,082								77,578			
8487	Temecula	CA		08/11/2021		4,262,352								115,382			
8493	Fresno	CA		08/24/2021		2,329,862								82,394			
8494	San Luis Obispo	CA		07/15/2021		1,583,768								40,005			
8497	Yuma	AZ		08/12/2021		1,785,062								61,226			
8499	South Salt Lake	UT		12/01/2021		1,800,000								33,441			
8503	Feasterville Trevose	PA		08/06/2021		11,404,677								292,900			
8504	Perris	CA		09/16/2021		1,507,167								78,609			
8505	Rialto	CA		08/18/2021		1,390,690								41,286			
8506	Rochester	NY		07/27/2021		1,982,120								54,742			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8511	Brunswick	GA		08/31/2021		8,112,799								152,298			
8512	Cocoa	FL		08/31/2021		4,902,520								92,033			
8513	Tucson	AZ		08/27/2021		2,782,371								72,070			
8516	Hanford	CA		09/15/2021		1,842,474								46,139			
8518	Porterville	CA		08/26/2021		2,483,674								66,636			
8519	San Francisco	CA		08/26/2021		4,471,307								117,241			
8521	Knoxville	TN		08/13/2021		1,334,754								46,889			
8522	Winter Park	FL		12/07/2021		2,750,000								68,449			
8523	San Francisco	CA		09/07/2021		946,266								22,925			
8524	Ridgeland	SC		09/08/2021		1,357,963								69,804			
8527	Fresno	CA		09/16/2021		6,383,255								1,017,848			
8528	East Palo Alto	CA		09/09/2021		1,990,612								38,396			
8530	Cupertino	CA		09/13/2021		4,228,140								89,105			
8537	Dallas	TX		10/04/2021		2,748,051								73,073			
8538	Santa Rosa	CA		09/24/2021		1,394,466								33,970			
8541	Chicago	IL		09/27/2021		2,230,943								116,711			
8542	White Plains	MD		10/22/2021		2,496,221								46,271			
8543	San Antonio	TX		09/30/2021		4,984,376								95,706			
8548	Carmel	CA		10/08/2021		2,994,080								72,558			
8550	Sunnyvale	CA		10/26/2021		2,020,585								53,904			
8551	Plano	TX		10/13/2021		7,468,769								382,367			
8552	Aurora	OR		09/21/2021		1,991,390								52,667			
8555	Ijamsville	MD		10/06/2021		1,988,298								71,613			
8559	Hesperia	CA		10/15/2021		1,792,289								94,225			
8560	Lakewood	WA		11/18/2021		4,140,000								138,707			
8561	Phoenix	MD		10/01/2021		1,991,853								49,949			
8562	Glyndon	MD		11/05/2021		2,100,000								51,765			
8563	Cumming	GA		10/25/2021		2,093,872								74,904			
8564	Alcoa	TN		10/05/2021		572,644								14,439			
8565	Lynnwood	WA		10/08/2021		5,957,552								518,345			
8566	Tuscon	AZ		10/12/2021		943,226								82,647			
8569	Fayetteville	AR		10/08/2021		1,543,419								80,469			
8571	Bedford	TX		11/08/2021		14,935,485								788,162			
8574	Temecula	CA		11/30/2021		10,000,000								264,764			
8576	Royal Palm Beach	FL		10/01/2021		12,944,739								338,196			
8577	Jacksonville	FL		11/05/2021		2,750,000								71,635			
8578	Warren	MI		10/22/2021		3,993,448								80,033			
8579	Dover	NJ		10/29/2021		3,892,046								97,369			
8580	Dover	NJ		10/29/2021		2,396,302								45,262			
8581	Venice	CA		10/28/2021		995,792								51,486			
8583	Altoona	PA		12/03/2021		6,500,000								224,412			
8584	Fremont	CA		12/29/2021		15,650,000								270,715			
8585	Fresno	CA		09/30/2021		13,922,066								478,182			
8587	Canoga Park	CA		12/15/2021		1,800,000								42,564			
8589	Midvale	UT		12/10/2021		1,150,000								29,182			
8590	Houston	TX		10/29/2021		1,495,632								53,390			
8592	Spartanburg	SC		10/14/2021		1,495,742								52,111			
8593	Darien	CT		10/22/2021		2,868,915								74,380			
8595	Seattle	WA		10/29/2021		2,495,797								51,292			
8597	Seattle	WA		10/21/2021		8,481,364								227,492			
8598	Newburgh	NY		11/22/2021		2,000,000								50,334			

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		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					
8599	South Salt Lake	UT		12/03/2021		3,230,000								85,986			
8600	Lodi	CA		11/12/2021		1,950,000								50,513			
8601	Seattle	WA		11/23/2021		2,200,000								55,827			
8602	Ventura	CA		12/17/2021		3,800,000								91,475			
8603	Westbury	NY		11/15/2021		9,976,463								286,537			
8604	Seattle	WA		10/29/2021		2,994,582								65,974			
8605	Greenville	WI		10/25/2021		4,240,799								112,369			
8606	Loveland	CO		12/27/2021		6,000,000								138,786			
8608	Reno	NV		12/30/2021		6,750,000								321,805			
8611	Amherst	NY		11/10/2021		2,594,489								67,357			
8615	Aurora	IL		12/10/2021		1,200,000								30,661			
8616	Bolingbrook	IL		12/10/2021		3,550,000								90,707			
8617	Romeoville	IL		12/10/2021		2,100,000								53,657			
8618	Tinley Park	IL		12/10/2021		1,900,000								48,547			
8620	Venice	CA		12/17/2021		3,000,000								74,213			
8622	Raleigh	NC		11/30/2021		7,500,000								258,108			
8623	Aberdeen	WA		12/15/2021		7,800,000								178,929			
8627	Burbank	CA		01/11/2022										62,804			
8628	Sonoma	CA		12/06/2021		8,000,000								209,799			
8636	Highlands Ranch	CO		11/19/2021		830,000								20,375			
8637	Kernersville	NC		12/15/2021		3,430,000								75,252			
8638	Colleyville	TX		11/12/2021		1,300,000								32,313			
8639	Bend	OR		10/26/2021		1,497,713								28,001			
8642	Oklahoma City	OK		11/24/2021		6,250,000								152,612			
8645	Denver	CO		11/24/2021		3,925,000								102,792			
8647	Corona	CA		12/23/2021		13,642,000								317,739			
8649	Dallas	TX		12/10/2021		1,400,000								43,720			
8650	Rosenberg	TX		12/10/2021		2,000,000								93,755			
8651	Lake City	GA		02/10/2022										56,449			
8652	Tarzana	CA		12/28/2021		3,800,000								89,119			
8655	Miami	FL		12/13/2021		1,500,000								33,982			
8656	Miami	FL		12/13/2021		2,700,000								61,168			
8657	Corpus Christi	TX		12/03/2021		3,900,000								99,103			
8661	West Hollywood	CA		12/17/2021		8,700,000								151,009			
8662	West Valley City	UT		11/10/2021		3,592,424								92,630			
8663	Las Vegas	NV		12/08/2021		1,500,000								70,858			
8665	Chattanooga	TN		12/28/2021		3,870,000								186,058			
8668	Chattanooga	TN		12/28/2021		1,810,000								86,357			
8669	State College	PA		11/30/2021		3,850,000								102,212			
8670	Meadville	PA		11/24/2021		2,200,000								79,751			
8677	Brooklyn	NY		02/11/2022										193,413			
8681	Venice	CA		12/22/2021		2,500,000								62,859			
8682	Gainesville	TX		12/27/2021		1,400,000								65,025			
8684	Pennsauken	NJ		05/31/2022										351,066			
8685	Seattle	WA		12/17/2021		13,000,000								213,547			
8687	Marina	CA		12/17/2021		3,050,000								69,290			
8691	Ontario	CA		12/07/2021		2,650,000								47,916			
8695	Walterboro	SC		09/26/2022										4,273			
8696	Rock Hill	SC		09/26/2022										7,325			
8697	Newberry	SC		09/26/2022										8,241			
8701	Amherst	NY		12/23/2021		1,775,000								83,399			

SCHEDULE B - PART 3

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

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8702	Amherst	NY		12/23/2021		975,000								45,811			
8705	Pasadena	CA		12/13/2021		1,058,000								81,700			
8707	El Monte	CA		01/20/2022										55,845			
8713	Espanola	NM		11/23/2021		929,000								21,717			
8714	Anaheim	CA		12/15/2021		4,500,000								112,162			
8717	Pico Rivera	CA		03/04/2022										70,031			
8721	Farmington	CT		02/04/2022										32,998			
8723	Huntsville	AL		02/04/2022										71,073			
8724	San Francisco	CA		01/07/2022										86,858			
8727	Chandler	AZ		03/04/2022										35,582			
8728	Tempe	AZ		03/04/2022										59,919			
8729	Tempe	AZ		03/04/2022										49,632			
8730	Riverside	CA		12/20/2021		2,100,000								36,388			
8731	Carrboro	NC		03/10/2022										45,851			
8732	Salinas	CA		01/14/2022										118,865			
8734	Olathe	KS		12/21/2021		3,208,710								116,706			
8735	Virginia Beach	VA		02/01/2022										244,268			
8738	Tyler	TX		01/13/2022										19,839			
8739	Buffalo	NY		01/28/2022										147,795			
8740	Hillsboro	OR		12/31/2021		7,350,000								167,674			
8744	North Myrtle Beach	SC		02/18/2022										266,442			
8748	Walnut Creek	CA		02/17/2022										111,631			
8749	Carlsbad	CA		12/21/2021		1,650,000								28,984			
8752	Lacey	WA		02/22/2022										352,978			
8754	Veneta	OR		01/13/2022										103,536			
8756	Clarksville	TN		03/30/2022										25,154			
8757	Indianapolis	IN		03/30/2022										25,713			
8758	San Jose	CA		02/16/2022										23,490			
8759	Austin	TX		02/02/2022										95,526			
8762	Fresno	CA		01/27/2022										28,509			
8765	Huntley	IL		03/30/2022										37,340			
8768	West Melbourne	FL		02/25/2022										127,211			
8769	Seattle	WA		01/18/2022										34,488			
8772	Fontana	CA		03/10/2022										46,236			
8773	Fontana	CA		03/10/2022										45,598			
8775	Glendale Heights	IL		03/11/2022										202,018			
8776	Oak Park	IL		03/11/2022										33,896			
8777	Canton	MS		02/22/2022										153,912			
8778	Marshfield	MA		02/07/2022										184,912			
8779	Westlake Village	CA		03/11/2022										28,146			
8780	Danville	IL		05/25/2022										54,183			
8781	Kennesaw	GA		03/24/2022										42,460			
8782	Austin	TX		02/25/2022										47,048			
8783	Fayetteville	AR		02/15/2022										48,662			
8784	Houston	TX		02/02/2022										29,651			
8785	Woodland	WA		01/28/2022										92,536			
8787	Seattle	WA		05/11/2022										22,093			
8788	Batavia	NY		04/13/2022										445,830			
8789	Reno	NV		02/10/2022										15,629			
8790	Winterville	NC		02/25/2022										46,294			
8792	San Antonio	TX		05/04/2022										28,374			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8794	Bountiful	UT		02/23/2022										26,564			
8796	Coral Gables	FL		03/01/2022										117,623			
8798	Richmond	VA		03/29/2022										94,316			
8800	Bloomington	IN		03/29/2022										23,782			
8801	Rockwall	TX		03/14/2022										50,719			
8804	Paintsville	KY		02/23/2022										192,881			
8805	Lewiston	ID		03/16/2022										81,532			
8818	Fremont	CA		03/18/2022										21,690			
8819	Syracuse	NY		03/22/2022										36,232			
8820	Las Vegas	NV		03/07/2022										33,636			
8822	Bradenton	FL		03/11/2022										93,004			
8823	Melbourne	FL		03/15/2022										21,495			
8826	Cincinnati	OH		03/25/2022										58,563			
8829	San Clemente	CA		03/17/2022										24,120			
8830	Mesquite	TX		03/18/2022										81,052			
8832	Farmington	NM		04/08/2022										31,183			
8833	Oroville	CA		04/08/2022										16,778			
8838	San Rafael	CA		05/18/2022										16,099			
8840	Sparks	NV		05/16/2022										113,871			
8841	Las Vegas	NV		04/08/2022										101,687			
8842	Rockville	MD		03/31/2022										116,104			
8844	Buffalo	NY		05/18/2022										118,857			
8845	Temecula	CA		04/06/2022										21,221			
8849	Mesquite	TX		04/05/2022										36,685			
8853	Santa Clarita	CA		03/24/2022										85,512			
8855	Hot Springs Village	AR		05/11/2022										26,646			
8857	Jacksonville	FL		05/09/2022										71,132			
8863	Wynne	AR		03/17/2022										14,344			
8866	North Las Vegas	NV		04/07/2022										30,191			
8874	Scottsdale	AZ		05/17/2022										33,592			
8875	Los Angeles	CA		04/21/2022										13,787			
8879	Tempe	AZ		04/19/2022										79,384			
8880	Leesburg	FL		05/09/2022										67,798			
8882	Ontario	CA		05/04/2022										26,005			
8885	Hauppauge	NY		07/25/2022										42,876			
8886	Jackson	TN		04/01/2022										88,083			
8890	Rio Rancho	NM		07/28/2022										20,476			
8894	McKinney	TX		06/03/2022										25,671			
8897	Torrance	CA		05/11/2022										15,534			
8898	Chester	CA		04/01/2022										15,294			
8902	El Segundo	CA		05/06/2022										21,374			
8903	Temecula	CA		04/21/2022										15,551			
8907	Denham Springs	LA		05/02/2022										100,707			
8910	Mamaroneck	NY		06/10/2022										96,487			
8913	Waco	TX		05/18/2022										160,195			
8922	Riverside	CA		06/30/2022										85,787			
8927	Pearland	TX		05/04/2022										40,945			
8929	San Francisco	CA		05/24/2022										196,996			
8936	Hampstead	MD		05/06/2022										116,551			
8942	King of Prussia	PA		04/20/2022										53,012			
8943	Vancouver	WA		05/13/2022										13,472			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8944	New York	NY		05/13/2022										56,297			
8946	Madison Heights	MI		05/13/2022										27,068			
8949	Lansing	MI		05/16/2022										212,789			
8953	Buffalo	NY		05/27/2022										69,713			
8955	Buffalo	NY		06/24/2022										67,917			
8956	Buffalo	NY		06/24/2022										38,911			
8960	Lewiston	NY		06/27/2022										78,176			
8963	Clearfield	UT		04/20/2022										24,882			
8965	San Jose	CA		05/13/2022										92,755			
8969	Bonaire	GA		06/08/2022										11,548			
8970	Miami	FL		07/19/2022										148,425			
8971	Phoenix	AZ		07/19/2022										159,383			
8972	Orlando	FL		07/19/2022										100,610			
8973	Escanaba	MI		05/26/2022										28,458			
8974	Daytona Beach	FL		05/10/2022										139,822			
8975	Lake Forest	CA		05/20/2022										24,043			
8977	Lenoir	NC		06/03/2022										70,457			
8983	Central Falls	RI		07/06/2022										49,352			
8984	Lincoln	RI		07/06/2022										89,732			
8985	Pawtucket	RI		07/06/2022										29,163			
8993	San Luis Obispo	CA		08/02/2022										13,181			
8996	Milwaukee	WI		06/17/2022										259,332			
8997	Jacksonville	FL		07/13/2022										41,097			
8998	Grand Haven	MI		05/10/2022										21,242			
9000	El Cajon	CA		07/08/2022										3,700			
9009	Clute	TX		05/03/2022										146,444			
9010	San Jose	CA		07/12/2022										12,209			
9011	Orem	UT		07/07/2022										64,169			
9012	Boise	ID		05/18/2022										100,206			
9013	Bakersfield	CA		06/24/2022										64,475			
9014	Ludlow	MA		08/10/2022										160,120			
9017	Williamsburg	VA		05/27/2022										76,808			
9018	West Linn	OR		06/17/2022										115,837			
9022	New Braunfels	TX		06/24/2022										34,203			
9026	Lewisville	TX		08/10/2022										19,145			
9027	Plover	WI		07/01/2022										21,378			
9028	Tulsa	OK		06/28/2022										45,875			
9029	Lehi	UT		07/07/2022										54,189			
9034	Cowpens	SC		07/15/2022										26,960			
9041	Carson City	NV		08/16/2022										15,064			
9047	New York	NY		07/15/2022										159,541			
9050	Surprise	AZ		08/01/2022										76,834			
9051	Snohomish	WA		07/25/2022										7,429			
9060	Baltimore	MD		08/31/2022										4,180			
9061	Santa Fe Springs	CA		08/08/2022										111,944			
9063	Elmhurst	IL		08/01/2022										22,310			
9064	Odessa	TX		08/12/2022										11,879			
9065	Houston	TX		08/12/2022										15,577			
9067	Garland	TX		08/17/2022										4,884			
9068	Burnsville	MN		08/08/2022										3,488			
9069	Edina	MN		08/08/2022										3,488			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9070	Denver	CO		08/19/2022										57,076			
9071	Rancho Cordova	CA		08/24/2022										26,700			
9072	Troy	MI		08/11/2022										12,500			
9073	Chicago	IL		08/09/2022										28,089			
9075	Austin	TX		09/14/2022										7,630			
9076	Jacksonville	FL		09/14/2022										7,630			
9077	Seattle	WA		08/17/2022										11,113			
9078	Eastlake	OH		09/12/2022										13,474			
9080	Rowlett	TX		08/08/2022										10,992			
9081	D'Iberville	MS		08/24/2022										25,093			
9085	Cincinnati	OH		08/31/2022										19,679			
9088	Van Nuys	CA		08/25/2022										7,298			
9089	Van Nuys	CA		08/25/2022										6,356			
9090	Encino	CA		09/09/2022										25,957			
9091	Detroit	MI		09/02/2022										6,359			
9092	Tucson	AZ		11/10/2022										3,929			
9094	Antioch	CA		08/23/2022										27,117			
9095	Jurupa Valley	CA		09/20/2022										4,480			
9096	Smyrna	GA		10/06/2022										10,844			
9097	Traverse City	MI		09/09/2022										13,500			
9099	Benton	AR		09/14/2022										17,736			
9102	Logan	UT		09/14/2022										26,388			
9104	Wayne	MI		09/15/2022										15,931			
9105	Pleasanton	CA		09/13/2022										2,625			
9106	Wooster	OH		09/14/2022										20,668			
9107	Santa Monica	CA		09/13/2022										8,132			
9109	Irwin	PA		10/17/2022										13,424			
9112	Sterling Heights	MI		09/22/2022										12,755			
9113	Brownstown Twp	MI		09/22/2022										16,189			
9114	Greenville	SC		09/22/2022										9,076			
9117	San Diego	CA		09/28/2022										7,493			
9118	Houston	TX		09/30/2022										15,194			
9119	Houston	TX		09/28/2022										9,389			
9120	Dallas	TX		10/11/2022										4,660			
9121	Florence	OR		09/27/2022										7,971			
9122	Snellville	GA		08/31/2022										25,927			
9123	Monterey Park	CA		10/24/2022										39,774			
9124	Asheville	NC		09/01/2022										91,538			
9125	Grapevine	TX		10/18/2022										4,558			
9128	Canfield	OH		09/20/2022										17,771			
9129	Valdosta	GA		11/04/2022										22,560			
9130	Cleveland	OH		10/11/2022										6,893			
9131	Leander	TX		09/27/2022										36,950			
9133	Burnsville	MN		10/13/2022										10,387			
9134	Frederick	MD		10/28/2022										7,683			
9137	Kyle	TX		10/03/2022										18,336			
9138	Woodinville	WA		10/28/2022										30,749			
9140	Herriman	UT		09/23/2022										12,260			
9145	Macon	GA		10/05/2022										5,093			
9148	Glendale Heights	IL		10/24/2022										8,738			
9152	Miami Beach	FL		11/01/2022										14,812			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9154	Sarasota	FL		10/18/2022										5,518			
9156	Tumwater	WA		10/18/2022										11,384			
9157	Venice	CA		11/03/2022										6,324			
9160	Woodinville	WA		10/21/2022										21,306			
9164	Zebulon	NC		10/14/2022										9,620			
9173	Houston	TX		10/26/2022										15,485			
9175	Wexford	PA		10/31/2022										15,348			
0299999. Mortgages with partial repayments						6,151,936,715								293,656,828			
0599999 - Totals						6,743,509,478								885,229,591			

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
53079Q-AD-9	LIBERTY MUTUAL INSURANCE CO			NH	LIBERTY MUTUAL INSURANCE CO	2.A FE	01/11/2013		5,517,400	10,931,000	8,785,470		2,104				769,700		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	09/20/2019		4,098,968	2,952,415	4,105,104						154,498		0.000
2799999. Surplus Debentures, etc - Unaffiliated									9,616,368	13,883,415	12,890,574		2,104				924,198		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	179,428									6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	307,843	299,360		(278,265)						4.900
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	498,666	360,311		(124,517)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		10,000,000	483,784			(30,032)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,999,998	2,110,406	1,467,480		(695,894)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	1,955,688	1,435,637		(436,454)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	820,054	686,368		(706,111)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,093,684	558,896	395,669		(150,307)						49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	1,626,902	1,404,549		(590,692)						27.500
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	978,665	977,568		(1,695,202)						49.900
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,531,330	1,233,370	1,754,641		(237,926)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		30,000,000	4,906,816	5,689,898		(2,193,100)						34.000
000000-00-0	Centerline XI		NEW YORK	NY	Direct		11/14/2017		13,863,500	1,706,958	683,930								99.000
000000-00-0	Richman 140		GREENWICH	CT	Direct		06/28/2022		35,000,000	1,722,416	26,793,729		(496,139)						100.000
000000-00-0	Richman 147		GREENWICH	CT	Direct		12/08/2022		15,000,000		12,982,317								
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									325,391,415	19,089,892	54,931,457		(7,634,638)						XXX
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		389,444	76,192	27,683		(23,671)				(23,671)		12.200
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655										3.230
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									718,099	76,192	27,683		(23,671)				(23,671)		XXX
000000-00-0	VPC Asset Backed Opportunistic Credit Fund L.P.			US	VPC Asset Backed Opportunistic Credit Fu		05/04/2022		2,694,995	3,423,710	2,695,000						110,964		0.000
51075L-AN-6	LSHR IV EQT - CDO			CYM	LSHR IV EQT - CDO		10/01/2021		3,758,990	2,053,939	2,053,939	(1,705,051)					644,851		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									6,453,985	5,477,649	4,748,939	(1,705,051)					755,815		XXX
000000-00-0	KKR Credit LP			US	Limited Partnership investing in various		04/12/2019		202,488,283	212,584,715	212,584,715	(23,286,545)							0.000
000000-00-0	KKR Various Investments Fund			US	KKR Various Investments Fund		05/08/2019		227,378,048	249,254,102	249,254,102	(24,220,514)					19,512,019		0.000
000000-00-0	AMFAM VC Fund IV, LP			US	AMFAM VC Fund IV, LP		05/27/2022		719,094	661,170	661,170	(57,924)							0.000
000000-00-0	AMP Capital Global Infrastructure Fund II A LP			US	AMP Capital Global Infrastructure Fund II A LP		03/16/2020		24,068,448	26,074,321	26,074,321	(2,899,891)							0.000
000000-00-0	Solar 2016-7			MO	Direct		06/30/2016		8,929,055										0.000
5899999. Any Other Class of Assets - Unaffiliated									463,582,928	488,574,308	488,574,308	(50,464,874)					19,512,019		XXX
6099999. Total - Unaffiliated									805,762,796	527,101,456	561,172,961	(52,169,925)	(7,656,205)				21,168,361		XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									805,762,796	527,101,456	561,172,961	(52,169,925)	(7,656,205)				21,168,361		XXX

1.

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

1A	1A ...$	1B ..$	1C ..$ 4,105,104	1D ..$	1E ..$	1F ..$	1G ..$		
1B	2A ...$ 8,785,470	2B ..$	2C ..$						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Richman 140	GREENWICH	CT	Direct	06/28/2022		27,289,868			
000000-00-0	Richman 147	GREENWICH	CT	Direct	12/08/2022		12,982,317			
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011		280			
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013		21,724			
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013		47,410			
000000-00-0	Centerline XI	NEW YORK	NY	Direct	11/14/2017		(62,092)			
3699999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated							40,279,507			XXX
000000-00-0	VPC Asset Backed Opportunistic Credit Fund L.P.		US	VPC Asset Backed Opportunistic Credit Fu	05/04/2022		1,601,919	1,093,076		0.000
51075L-AN-6	LSHR IV EQT - CDO		CYM	LSHR IV EQT - CDO	10/01/2021					0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							1,601,919	1,093,076		XXX
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019		310	77,199,997		0.000
000000-00-0	AMFAM VC Fund IV, LP		US	AMFAM VC Fund IV, LP	05/27/2022		13,835	705,383		0.000
000000-00-0	AMP Capital Global Infrastructure Fund II A LP		USA	AMP Capital Global Infrastructure Fund II A LP	03/16/2020			1,774,212		0.000
5899999. Any Other Class of Assets - Unaffiliated							14,145	79,679,592		XXX
6099999. Total - Unaffiliated							1,616,064	80,772,668		XXX
6199999. Total - Affiliated							40,279,507			XXX
6299999 - Totals							41,895,571	80,772,668		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV	PORTLAND	OR	Direct	06/27/2007	06/30/2022									819		819	819	
3699999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated															819		819	819	
000000-00-0	Mackie	Milwaukee	WI	Direct	12/31/2015	02/03/2022									192,625		192,625	192,625	
000000-00-0	Diplomat	Columbus	OH	Direct	04/30/2015	01/31/2022									55,401		55,401	55,401	
000000-00-0	The Vault	Baltimore	MD	Direct	04/30/2016	03/23/2022									135,106		135,106	135,106	
000000-00-0	Solar 2016-7	St. Louis	MO	Direct	06/30/2016	09/30/2022									77,670		77,670	77,670	
000000-00-0	Solar 2015-7	St. Louis	MO	Direct	11/02/2015	09/30/2022									410,753		410,753	410,753	
000000-00-0	OTHER other RGL			Direct		03/30/2022									83,784		83,784	83,784	
000000-00-0	VPC Asset Backed Opportunistic Credit Fund L.P.		US	VPC Asset Backed Opportunistic Credit Fu	05/04/2022										111,867		111,867	111,867	
51075L-AN-6	LSHR IV EQT - CDO		CYM	LSHR IV EQT - CDO	10/01/2021										644,851		644,851	644,851	
4599999. Working Capital Finance Investment - Unaffiliated															1,712,057		1,712,057	1,712,057	
000000-00-0	KKR Credit LP		US	Limited Partnership investing in various	04/12/2019	11/23/2022	7,000,000							7,000,000	7,000,000				
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019	12/30/2022	2,801,675							10,620,047	31,032,066		19,512,019	19,512,019	4,042,302
000000-00-0	AMFAM VC Fund IV, LP		US	AMFAM VC Fund IV, LP	05/27/2022	10/18/2022	434							434	434				
5899999. Any Other Class of Assets - Unaffiliated							9,802,109							17,620,481	38,032,500		19,512,019	19,512,019	4,042,302
6099999. Total - Unaffiliated							9,802,109							17,620,481	39,744,557		21,224,076	21,224,076	4,042,302
6199999. Total - Affiliated															819		819	819	
6299999 - Totals							9,802,109							17,620,481	39,745,376		21,224,895	21,224,895	4,042,302

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233383-AA-6	DY8 LEASING LLC			1	1.A	3,750,002	96.4458	3,616,718	3,750,000	3,751,012		(310)			2.565	2.546	FMAN	9,352	96,218	12/03/2013	12/10/2025
71654Q-BL-5	PETROLEOS MEXICANOS		C	1	1.A	6,813,000	97.7220	6,657,800	6,813,000	6,813,066		(40)			2.830	2.825	FA	72,839	192,808	09/10/2013	02/15/2024
912810-EQ-7	UNITED STATES TREASURY				1.A	1,140,328	100.7773	1,068,240	1,060,000	1,058,914		1,661			6.250	6.421	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	UNITED STATES TREASURY		SD		1.A	55,699	104.9297	52,465	50,000	51,227		(354)			6.000	5.139	FA	1,133	3,000	07/21/2003	02/15/2026
912828-D5-6	UNITED STATES TREASURY		SD		1.A	108,728	96.4844	106,133	110,000	109,770		138			2.375	2.508	FA	987	2,613	08/15/2014	08/15/2024
912828-K7-4	UNITED STATES TREASURY				1.A	147,598	94.4063	141,609	150,000	149,558		162			2.000	2.116	FA	1,133	3,000	09/21/2015	08/15/2025
912828-P4-6	UNITED STATES TREASURY		SD		1.A	4,300,230	92.5156	4,024,430	4,350,000	4,333,498		5,097			1.625	1.750	FA	26,700	70,688	04/15/2016	02/15/2026
912828-P4-6	UNITED STATES TREASURY				1.A	39,442	92.5156	37,006	40,000	39,095		276			1.625	2.382	FA	246	650	04/20/2016	02/15/2026
912828-P7-9	UNITED STATES TREASURY		SD		1.A	1,009,850	99.5352	1,010,282	1,015,000	1,014,875		776			1.500	1.578	FA	5,173	15,225	03/30/2016	02/28/2023
912828-R2-8	UNITED STATES TREASURY				1.A	99,879	99.0547	99,055	100,000	99,913		263			1.625	1.894	AO	278	1,625	05/27/2016	04/30/2023
912828-U2-4	UNITED STATES TREASURY				1.A	47,569	92.4375	46,219	50,000	49,515		119			2.000	2.263	MN	130	1,000	12/27/2016	11/15/2026
912828-YS-3	UNITED STATES TREASURY				1.A	81,357,469	87.2500	74,398,075	85,270,000	81,708,346		350,877			1.750	2.413	MN	193,742	1,478,488	06/01/2022	11/15/2029
91282C-EP-2	UNITED STATES TREASURY				1.A FE	4,995,844	92.1875	4,978,125	5,400,000	5,004,833		11,065	330,295		2.875	3.811	MN	20,157	77,625	06/08/2022	05/15/2032
91282C-FF-3	UNITED STATES TREASURY				1.A FE	9,609,880	91.0313	9,549,178	10,490,000	9,628,696		21,269	400,109		2.750	3.775	FA	108,962		09/15/2022	08/15/2032
91282C-FJ-5	UNITED STATES TREASURY				1.A FE	476,334	94.9375	465,194	490,000	476,859		525			3.125	3.581	FA	5,203		09/15/2022	08/31/2029
91282C-FV-8	UNITED STATES TREASURY				1.A FE	35,770,313	102.0000	35,700,000	35,000,000	35,770,017		(1,287)	125,181		4.125	3.854	MN	187,448		12/29/2022	11/15/2032
91282C-FW-6	UNITED STATES TREASURY				1.A	10,102,344	100.6328	10,063,281	10,000,000	10,100,630		(1,713)			4.500	4.124	MN	58,425		12/12/2022	11/15/2025
91282C-FZ-9	UNITED STATES TREASURY				1.A FE	329,513,282	99.4609	329,215,705	331,000,000	329,514,516		(5,784)	1,135,169		3.875	3.976	MN	1,127,582		12/29/2022	11/30/2027
91282C-GA-3	UNITED STATES TREASURY				1.A FE	54,694,531	99.3750	54,656,250	55,000,000	54,694,939		407			4.000	4.201	JD	109,341		12/30/2022	12/15/2025
91282C-GC-9	UNITED STATES TREASURY				1.A	79,500,000	99.5938	79,675,000	80,000,000	79,500,000					3.875	4.014	JD	34,254		12/30/2022	12/31/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						623,532,321	XXX	615,560,763	630,138,000	623,869,276		383,149	1,990,753		XXX	XXX	XXX	1,988,108	2,009,189	XXX	XXX
36179M-EK-2	G2 MA0138 - RMBS			4	1.A	267,999	95.8102	257,106	268,350	267,989		277			2.500	2.513	MON	559	9,680	06/22/2012	06/20/2027
36202C-QX-4	G2 002270 - RMBS			4	1.A	1,706	103.0908	1,740	1,688	1,688		(2)			8.000	7.844	MON	11	181	09/14/2000	08/20/2026
36202F-BK-1	G2 004542 - RMBS			4	1.A	165,392	103.3428	162,528	157,270	165,033		1,580			5.500	4.392	MON	721	8,650	09/30/2009	09/20/2039
36203G-HA-4	GN 348625 - RMBS			4	1.A	684	100.0006	665	665	664		(3)			7.500	7.307	MON	4	116	04/07/1993	04/15/2023
3620A2-T5-5	GN 717072 - RMBS			4	1.A	320,332	102.0318	322,060	315,647	320,996		699			5.000	4.648	MON	1,315	15,782	06/23/2009	05/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1.A	6,787	102.0417	6,624	6,492	6,867		(133)			5.000	3.840	MON	27	480	11/20/2009	10/15/2039
36224S-JA-1	GN 336957 - RMBS			4	1.A	193	99.9594	191	191	190		(2)			7.000	6.803	MON	1	96	09/16/1993	05/15/2023
36295P-U2-6	GN 676601 - RMBS			4	1.A	93,003	106.1401	93,695	88,275	92,808		(786)			6.500	5.340	MON	478	6,816	05/05/2009	11/15/2037
36295Q-KU-3	GN 677207 - RMBS			4	1.A	10,183	106.8030	10,525	9,855	10,029		12			6.500	6.128	MON	53	654	09/17/2008	08/15/2038
36296F-MQ-3	GN 689867 - RMBS			4	1.A	113,202	105.6053	115,644	109,506	113,543		(1,841)			6.500	5.673	MON	593	10,375	09/16/2008	09/15/2038
36296N-W7-7	GN 696470 - RMBS			4	1.A	5,885	104.0613	5,927	5,696	5,897		(169)			6.500	5.755	MON	31	778	09/17/2008	08/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1.A	607,759	102.0026	605,271	593,387	610,319		(6,164)			5.000	4.404	MON	2,472	41,787	08/18/2009	07/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1.A	26,087	103.9600	26,330	25,327	26,236		(73)			5.500	4.755	MON	116	1,748	02/10/2009	01/15/2039
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1.A	222,111	101.1333	222,328	219,837	220,219		(47)			5.250	5.170	MON	962	11,541	06/12/2003	02/20/2033
38374C-GS-4	GNR 2003-76 PZ - CMO/RMBS			4	1.A	1,950,529	102.3613	2,015,375	1,968,884	1,949,798		9,344			6.000	6.298	MON	9,844	146,458	09/02/2003	09/20/2033
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS			4	1.A	1,008,564	98.8100	1,032,205	1,044,637	1,039,875		22,387			4.000	4.468	MON	3,482	90,046	02/04/2010	10/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS			4	1.A	18,306	98.7619	17,285	17,502	17,412		413			4.000	4.529	MON	58	1,513	02/16/2010	12/16/2024
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS			4	1.A	594,595	99.0291	608,258	614,221	611,989		15,642			4.000	4.440	MON	2,047	64,496	02/08/2010	01/16/2025
38376V-VN-4	GNR 2010-017 B - CMO/RMBS			4	1.A	1,014,822	98.7123	777,164	787,302	782,693		2,060			4.000	4.624	MON	2,624	31,492	02/12/2010	02/16/2025
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS			4	1.A	585,622	98.6103	567,726	575,727	575,773		(432)			4.000	3.833	MON	1,919	23,029	07/15/2010	05/16/2025
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS			4	1.A	1,071,660	98.6597	1,084,233	1,098,963	1,094,287		14,641			4.000	4.320	MON	3,663	83,534	05/13/2010	05/20/2025
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS			4	1.A	3,184,175	95.5109	3,401,290	3,561,155	3,369,870		(15,912)			4.000	5.085	MON	11,871	142,537	02/07/2011	11/16/2040
38377V-PY-6	GNR 2011-061 CB - CMO/RMBS			4	1.A	4,111,191	96.7955	3,537,287	3,654,392	3,937,623		(64,010)			4.000	2.074	MON	12,181	146,176	03/24/2020	11/16/2040
38378F-K9-0	GNR 2013-024 PE - CMO/RMBS			4	1.A	1,293,475	82.0996	1,018,035	1,240,000	1,285,381		(2,082)			2.875	2.558	MON	2,971	35,650	02/04/2020	02/20/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS			4	1.A	1,128,382	98.2493	1,077,956	1,097,165	1,103,139		(10,230)			3.500	2.864	MON	3,200	46,983	04/09/2013	02/20/2025
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS			4	1.A	2,870,065	91.5969	2,548,648	2,782,461	2,834,747		15,564			3.000	2.651	MON	6,956	83,474	04/16/2015	02/20/2042
911760-EJ-1	VENDE 1994-2 3ZB - CMO/RMBS			4	1.A	433,109	100.6488	512,410	509,107	498,272		4,299			6.500	9.291	MON	2,758	33,092	06/08/1995	06/15/2024
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS			4	1.A	1,002,716	103.8940	1,068,276	1,028,236	1,019,358		1,743			7.750	8.295	MON	6,641	79,688	10/25/1996	10/15/2026
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						22,108,535	XXX	21,096,784	21,781,938	21,962,696		(13,226)			XXX	XXX	XXX	77,561	1,116,853	XXX	XXX
38373M-5H-9	GNR 2009-007 Z - CMBS			4	1.A	6,979,017	99.6341	8,218,182	8,248,367	8,243,072		(1,527)			5.904	5.932	MON	40,585	487,025	01/28/2009	12/16/2050
38373M-BE-9	GNR 2001-58 Z - CMBS			4	1.A	385,796	100.2577	119,806	119,498	108,902		1,190			6.660	11.300	MON	663	7,958	12/07/2001	09/16/2041
38373M-FX-3	GNR 2002-56 Z - CMBS			4	1.A	65,436	100.7325	10,576	10,499	10,540		(5)			6.957	6.815	MON	61	731	01/13/2003	06/16/2042
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						7,430,249	XXX	8,348,565	8,378,365	8,362,514		(343)			XXX	XXX	XXX	41,309	495,714	XXX	XXX
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas			1	1.B	11,363,355	82.9587	9,426,893	11,363,355	11,363,355					3.000	3.000	MON	15,151	358,208	02/06/2020	08/15/2042
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						11,363,355	XXX	9,426,893	11,363,355	11,363,355					XXX	XXX	XXX	15,151	358,208	XXX	XXX
0109999999. Total - U.S. Government Bonds						664,434,459	XXX	654,433,006	671,661,657	665,557,842		369,580	1,990,753		XXX	XXX	XXX	2,122,129	3,979,963	XXX	XXX
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	15,058,274	70.9920	10,308,038	14,520,000	15,031,100		(11,743)			3.375	3.180	FA	178,324	490,050	08/19/2020	08/20/2050
168863-DU-9	CHILE, GOVERNMENT OF		C	2	1.F FE	12,952,035	61.7930	8,342,055	13,500,000	12,957,510		4,289			3.250	3.420	MS	121,875	438,750	09/14/2021	09/21/2071
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	6,206,702	84.1760	5,614,539	6,670,000	6,236,570		8,184			4.375	4.815	FA	118,346	291,813	01/28/2019	02/05/2049
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C	1,2	2.C FE	2,035,000	96.6920	1,933,840	2,000,000	2,023,970		(2,976)			5.250	5.007	MN	16,042	105,000	12/18/2018	11/06/2029
532386-AB-5	LILE FINANCE LTD		C		1.D	15,490,784	97.1520	15,049,606	15,490,784	15,490,892		(41)			3.179	3.178	FMAN	75,236	492,452	09/17/2013	05/06/2025
716540-DE-9	PETROLEOS MEXICANOS		C	1	3.C FE	5,000,000	75.8820	3,794,100	5,000,000	5,000,000					5.950	5.949	JJ	126,438	297,500	01/21/2020	01/28/2031
748148-PD-9	QUEBEC, PROVINCE OF		C		1.D FE	1,459,900	102.2780	1,278,475	1,250,000	1,268,299		(15,606)			7.125	5.739	FA	35,130	89,063	01/16/2003	02/09/2024
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR		B		1.B PL	26,905,560	90.3257	23,328,834	25,827,450	25,827,450				(1,692,790)	2.730	2.730	JJ	295,746	705,654	11/02/2016	01/31/2040
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						85,108,255	XXX	69,649,487	84,258,234	83,835,791		(17,893)		(1,692,790)	XXX	XXX	XXX	967,136	2,910,280	XXX	XXX
0309999999. Total - All Other Government Bonds						85,108,255	XXX	69,649,487	84,258,234	83,835,791		(17,893)		(1,692,790)	XXX	XXX	XXX	967,136	2,910,280	XXX	XXX
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	6,318,471	99.6917	5,821,995	5,840,000	6,000,775		(47,728)			4.650	3.708	FA	102,589	301,436	03/16/2016	02/15/2026
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,318,471	XXX	5,821,995	5,840,000	6,000,775		(47,728)			XXX	XXX	XXX	102,589	301,436	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						6,318,471	XXX	5,821,995	5,840,000	6,000,775		(47,728)			XXX	XXX	XXX	102,589	301,436	XXX	XXX
074851-QR-0	BEAVER CNTY PA			1	1.C FE	1,020,000	96.0145	979,348	1,020,000	1,020,000					3.479	3.479	MN	4,534	35,486	04/27/2016	11/15/2025
074851-QS-8	BEAVER CNTY PA			1	1.C FE	1,305,000	95.3673	1,244,543	1,305,000	1,305,000					3.679	3.679	MN	6,135	48,011	04/27/2016	11/15/2026
074851-QT-6	BEAVER CNTY PA			1	1.C FE	1,175,000	94.6544	1,112,189	1,175,000	1,175,000					3.779	3.779	MN	5,674	44,403	04/27/2016	11/15/2027
074851-QX-7	BEAVER CNTY PA			1	1.C FE	810,000	93.7233	759,159	810,000	810,000					4.179	4.179	MN	4,325	33,850	04/27/2016	11/15/2031
074851-QY-5	BEAVER CNTY PA			1	1.C FE	810,000	93.3994	756,535	810,000	810,000					4.229	4.229	MN	4,377	34,255	04/27/2016	11/15/2032
108151-VU-2	BRIDGEPORT				1.F FE	13,532,060	105.6215	11,465,214	10,855,000	13,186,826		(280,510)			7.640	4.096	JJ	425,958	862,990	10/01/2021	01/15/2030
242559-UB-6	DEARBORN MICH			2	1.D FE	12,240,000	88.3135	10,809,572	12,240,000	12,240,000					4.627	4.627	MN	94,391	566,345	12/12/2018	05/01/2037
68608D-DA-9	OREGON ST LOC GOVTS			1	1.C	152,459	100.4856	153,199	152,459	152,459					6.015	6.015	JD	764	13,232	05/12/2004	06/01/2023
798153-QC-9	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	4,940,000	91.6437	4,527,199	4,940,000	4,940,000					4.112	4.112	MN	33,855	107,209	04/08/2022	05/01/2031
798153-QD-7	SAN JOSE CALIF FING AUTH LEASE REV			1	1.C FE	5,185,000	91.4309	4,740,692	5,185,000	5,185,000					4.212	4.212	MN	36,399	115,263	04/08/2022	05/01/2032
980898-XP-0	WOONSOCKET R I			1	1.E FE	6,528,975	103.4199	5,439,887	5,260,000	6,409,850		(99,562)			6.290	3.566	JJ	152,560	330,854	10/14/2021	07/15/2032
981306-UD-3	WORCESTER MASS			2	1.D FE	6,999,023	89.3631	6,121,372	6,850,000	6,945,955		(14,005)			4.750	4.476	MN	41,576	325,375	12/07/2018	11/15/2048
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						54,697,517	XXX	48,108,910	50,602,459	54,180,090		(394,077)			XXX	XXX	XXX	810,548	2,517,272	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						54,697,517	XXX	48,108,910	50,602,459	54,180,090		(394,077)			XXX	XXX	XXX	810,548	2,517,272	XXX	XXX
010869-JE-6	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@		1	1.G FE	8,126,724	35.5599	8,038,315	22,605,000	8,368,100		241,376			0.000	6.410	N/A			07/01/2022	10/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010869-JF-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@		1	1.G FE	7,650,026	33.2061	7,589,254	22,855,000	7,879,017		228,991			0.000	6.460	N/A			07/01/2022	10/01/2039
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	2,885,247	112.3776	2,270,028	2,020,000	2,609,033		(45,925)			7.734	4.172	FA	59,019	156,227	06/01/2016	02/15/2033
03255L-KE-8	ANAHEIM CALIF PUB FING AUTH LEASE REV			1	1.E FE	4,350,000	82.4287	3,585,648	4,350,000	4,350,000					2.571	2.571	JJ	55,919	60,890	12/02/2021	07/01/2030
03255L-KG-3	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.E FE	8,110,000	80.1711	6,501,876	8,110,000	8,110,000					2.821	2.821	JJ	114,392	124,560	12/02/2021	07/01/2032
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV				2.A	18,983,438	94.5505	15,273,148	16,153,429	18,212,056		(139,586)			6.126	4.265	JJ	494,780	989,560	09/23/2016	01/01/2036
13032U-C7-1	CALIFORNIA HEALTH FACS FING AUTH REV			1	1.D FE	6,845,000	90.3828	6,186,703	6,845,000	6,845,000					3.590	3.589	JD	20,478	159,728	03/29/2022	06/01/2030
13032U-C8-9	CALIFORNIA HEALTH FACS FING AUTH REV			1	1.D FE	10,000,000	89.9224	8,992,240	10,000,000	10,000,000					3.690	3.689	JD	30,750	239,850	03/29/2022	06/01/2031
13032U-C9-7	CALIFORNIA HEALTH FACS FING AUTH REV			1	1.D FE	9,805,000	89.6683	8,791,977	9,805,000	9,805,000					3.790	3.790	JD	30,967	241,546	03/29/2022	06/01/2032
16772P-CK-0	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,110,000	94.8286	1,052,597	1,110,000	1,110,000					2.064	2.064	JD	1,909	22,910	08/27/2020	12/01/2024
19648F-NW-0	COLORADO HEALTH FACS AUTH REV			1	1.E FE	6,830,000	74.9075	5,116,182	6,830,000	6,830,000					3.846	3.846	MN	43,780	262,682	11/07/2019	11/01/2049
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	93.5200	4,676,000	5,000,000	5,000,000					3.513	3.513	JD	14,638	175,650	10/20/2016	06/01/2027
20775D-KG-6	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	2.A FE	3,500,000	62.0683	2,172,391	3,500,000	3,500,000					3.539	3.539	JJ	61,933	123,865	02/10/2021	07/01/2051
249182-GS-9	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	5,000,000	94.8689	4,743,445	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	12,794,600	100.9728	10,097,280	10,000,000	10,414,957		(266,966)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YR-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	2,320,000	99.0759	2,298,561	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	1.C FE	1,000,000	96.3611	963,611	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
347622-CJ-9	FORT LAUDERDALE FLA SPL OBLIG			1	1.D FE	10,000,000	100.0000	10,000,000	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	1.D FE		100.0000								3.824	3.824	JJ	210,320		09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FLA SPL OBLIG			1,2	1.D FE		100.0000								4.074	4.074	JJ	112,035		09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG REV	@			1.D FE	859,680	96.2200	2,886,600	3,000,000	2,865,505		169,994			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	1.C FE	11,000,000	89.9363	9,892,993	11,000,000	11,000,000					4.584	4.584	JJ	252,120	504,240	10/06/2015	01/01/2040
432275-AH-8	HILLSBOROUGH CNTY FLA AVIATION AUTH CUST				1.F FE	6,000,000	97.6276	5,857,656	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				1.C FE	7,080,878	104.2657	7,230,826	6,935,000	6,994,820		(7,165)			5.980	5.822	MS	138,238	439,232	01/23/2003	09/01/2029
491034-AQ-7	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC			2	1.G FE	1,200,000	85.0155	1,020,186	1,200,000	1,200,000					4.689	4.689	JJ	28,134	56,268	03/06/2019	01/01/2049
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV				1.G FE	655,000	99.9766	654,847	655,000	655,000					5.250	5.250	JJ	17,194	52,483	05/29/2003	07/01/2023
542690-3M-2	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	8,906,900	98.1566	8,716,306	8,880,000	8,885,341		(3,056)			3.883	3.845	MS	114,937	344,810	12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	2,514,300	97.3402	2,433,505	2,500,000	2,504,133		(1,445)			3.983	3.917	MS	33,192	99,575	12/05/2014	09/01/2025
542690-3P-5	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	1,509,030	96.6783	1,450,175	1,500,000	1,503,297		(819)			4.133	4.068	MS	20,665	61,995	12/05/2014	09/01/2026
54445C-AB-9	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1	1.E FE	1,630,000	88.0535	1,435,272	1,630,000	1,630,000					3.258	3.258	MN	6,786	35,256	03/02/2022	05/15/2030
54445C-AC-7	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1	1.E FE	2,890,000	87.1474	2,518,560	2,890,000	2,890,000					3.358	3.358	MN	12,400	64,428	03/02/2022	05/15/2031
54445C-AD-5	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1	1.E FE	1,620,000	86.1993	1,396,429	1,620,000	1,620,000					3.408	3.408	MN	7,055	36,653	03/02/2022	05/15/2032
54445C-AE-3	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1,2	1.E FE	3,815,000	86.4783	3,299,147	3,815,000	3,815,000					3.608	3.608	MN	17,588	91,381	03/02/2022	05/15/2033
54660D-AH-2	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN				2.A FE	3,005,000	89.5802	2,691,885	3,005,000	3,005,000					3.861	3.860	MN	14,825	70,903	03/23/2022	05/15/2029
54660D-AK-5	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN				2.A FE	6,770,000	87.3070	5,910,684	6,770,000	6,770,000					3.997	3.996	MN	34,576	165,365	03/23/2022	05/15/2031
54660D-AL-3	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN				2.A FE	6,780,000	86.5409	5,867,473	6,780,000	6,780,000					4.072	4.071	MN	35,277	168,717	03/23/2022	05/15/2032
54660D-AM-1	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN				2.A FE	9,340,000	86.2269	8,053,592	9,340,000	9,340,000					4.202	4.201	MN	50,149	239,841	03/23/2022	05/15/2033
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1.E FE	4,000,000	99.2064	3,968,256	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	1.E FE	6,645,000	97.1301	6,454,295	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	6.	850,745	6.4180	237,849	3,705,962	86,617	(179,781)				5.500	15.167	MS	51,523	195,716	09/30/2022	07/01/2036
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGY REV			1	1.G FE	1,660,000	96.4181	1,600,540	1,660,000	1,660,000					3.967	3.967	JJ	32,926	67,927	08/21/2015	07/01/2025
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	7,136,886	100.3428	6,973,825	6,950,000	7,062,162		(3,887)			5.192	5.052	FA	150,352	378,367	05/25/2011	08/01/2040
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	13,620,000	95.3835	12,991,233	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				1.E FE	622,767	100.3266	611,992	610,000	610,531		(1,764)			5.820	5.641	JJ	17,751	75,688	11/18/2003	07/01/2023
59259N-ZM-8	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	16,107,815	105.8795	13,579,046	12,825,000	14,658,169		(195,852)			5.989	3.865	MN	98,145	768,089	03/13/2015	11/15/2030
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	9,416,025	101.4861	8,352,306	8,230,000	8,658,475		(98,748)			6.200	4.712	MN	65,200	555,418	10/03/2013	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592646-6A-6	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1.D FE	1,085,000	99.2370	1,076,721	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				1.A	750,000	100.4719	753,539	750,000	750,000					5.360	5.358	AO	10,050	41,689	01/16/2004	04/01/2024
61075T-GL-6	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	2,300,000	98.8793	2,274,224	2,300,000	2,300,000					4.446	4.446	JJ	51,129	102,258	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	4,745,000	98.4739	4,672,587	4,745,000	4,745,000					4.596	4.596	JJ	109,040	218,080	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	4,315,000	98.3077	4,241,977	4,315,000	4,315,000					4.746	4.746	JJ	102,395	204,790	09/11/2013	07/01/2026
61075T-LG-1	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	2,620,000	95.3964	2,499,386	2,620,000	2,620,000					3.822	3.822	JJ	50,068	100,136	06/17/2015	07/01/2026
61075T-LJ-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,095,000	94.5881	2,927,502	3,095,000	3,095,000					4.631	4.631	JJ	71,665	143,329	06/17/2015	07/01/2035
63968A-M6-9	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,270,000	85.6583	1,087,860	1,270,000	1,270,000					3.567	3.567	JJ	22,650	45,301	10/19/2016	01/01/2034
63968A-M7-7	NEBRASKA PUB PWR DIST REV			1	1.E FE	965,000	87.0767	840,290	965,000	965,000					3.452	3.452	JJ	16,656	33,312	10/19/2016	01/01/2032
64971X-S7-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	9,955,500	87.9689	8,796,890	10,000,000	9,957,595		2,095			3.750	3.801	FA	156,250	118,750	03/30/2022	02/01/2033
650116-BE-5	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2.B FE	1,300,000	88.8293	1,154,781	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	2.B FE	1,020,000	87.8866	896,443	1,020,000	1,020,000					3.673	3.673	JJ	18,732	37,465	05/18/2016	07/01/2030
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV			1	1.E FE	20,060,000	92.6890	18,593,413	20,060,000	20,060,000					4.248	4.248	MS	284,050	896,710	04/09/2020	09/01/2035
65819W-AH-6	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	3,327,324	99.3379	3,278,151	3,300,000	3,301,963		(3,820)			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	1.G FE	12,695,000	98.3158	12,481,191	12,695,000	12,695,000					3.958	3.958	JJ	251,234	502,468	07/16/2015	07/01/2024
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	5,845,000	97.5328	5,700,792	5,845,000	5,845,000					4.058	4.058	JJ	118,595	237,190	07/16/2015	07/01/2025
67704L-AA-9	OGLETHORPE POWER CORP				2.A FE	24,255,115	100.4205	19,983,680	19,900,000	23,555,522		(239,231)			5.534	3.632	JJ	550,633	1,101,266	12/17/2019	01/01/2035
67756A-2Q-4	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	8,605,000	100.0000	8,605,000	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	1.D FE	14,500,378	84.3603	12,417,836	14,720,000	14,516,403		4,234			4.354	4.445	JJ	320,454	640,909	12/07/2018	07/01/2048
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV			1	1.E FE	5,195,000	98.2951	5,106,430	5,195,000	5,195,000					3.556	3.556	JJ	92,367	264,211	04/02/2015	07/01/2024
73358W-AH-7	PORT AUTH N Y & N J				1.D FE	8,249,568	101.2596	6,566,685	6,485,000	6,805,279		(159,786)			5.859	3.179	JD	31,663	379,956	11/27/2012	12/01/2024
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL				2.B FE	4,245,000	101.7159	4,317,840	4,245,000	4,245,000					6.300	6.298	MS	89,145	295,313	08/14/2003	09/01/2025
783186-NH-8	RUTGERS ST UNIV N J			1	1.E FE	8,656,608	102.6603	7,314,546	7,125,000	8,343,307		(46,731)			5.665	4.260	MN	67,272	403,631	05/31/2017	05/01/2040
783186-RA-9	RUTGERS ST UNIV N J			1	1.E FE	1,145,000	99.5128	1,139,422	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	2.B FE	306,196	100.0366	315,115	315,000	314,119		1,497			6.140	6.460	JD	1,612	28,913	12/12/2003	12/01/2023
792905-DS-7	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	3,295,000	99.1874	3,268,225	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	1.F FE	12,545,000	98.0142	12,295,881	12,545,000	12,545,000					3.789	3.789	JJ	237,665	475,330	05/29/2015	07/01/2024
792905-DU-2	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	5,000,000	97.1811	4,859,055	5,000,000	5,000,000					3.969	3.969	JJ	99,225	198,450	05/29/2015	07/01/2025
792905-DV-0	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	4,000,000	96.2982	3,851,928	4,000,000	4,000,000					4.089	4.089	JJ	81,780	163,560	05/29/2015	07/01/2026
792905-DW-8	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	2,275,000	95.3346	2,168,862	2,275,000	2,275,000					4.189	4.189	JJ	47,650	95,300	05/29/2015	07/01/2027
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	23,000,000	79.1557	18,205,811	23,000,000	23,000,000					3.118	3.118	JJ	358,570	376,499	12/09/2021	01/01/2036
837151-XE-4	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	2,540,000	89.8643	2,282,553	2,540,000	2,540,000					1.485	1.485	JD	3,143	37,719	10/27/2020	12/01/2025
837151-XG-9	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	28,890,000	85.4877	24,697,397	28,890,000	28,890,000					2.052	2.052	JD	49,402	592,823	10/28/2020	12/01/2027
83755V-R6-3	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	18,575,000	75.2655	13,980,567	18,575,000	18,575,000					2.940	2.940	MN	91,018	500,596	11/19/2021	11/01/2035
83755V-R7-1	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	19,990,000	74.3653	14,865,623	19,990,000	19,990,000					2.990	2.990	MN	99,617	547,893	11/19/2021	11/01/2036
85732G-WF-3	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.E FE	7,100,000	87.8072	6,234,311	7,100,000	7,100,000					3.046	3.046	AO	54,067	216,266	10/17/2019	04/01/2028
85732G-WH-9	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.E FE	5,905,000	84.7467	5,004,293	5,905,000	5,905,000					3.146	3.146	AO	46,443	185,771	10/17/2019	04/01/2030
85732G-WJ-5	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.E FE	4,705,000	82.4835	3,880,849	4,705,000	4,705,000					3.196	3.196	AO	37,593	150,372	10/17/2019	04/01/2031
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	2,517,884	99.3386	2,344,391	2,360,000	2,434,748		(14,085)			5.000	4.250	MS	34,744	118,000	05/17/2016	09/15/2027
85732P-CE-8	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	3,802,120	98.9961	3,464,864	3,500,000	3,673,856		(22,015)			5.088	4.229	MS	52,435	178,080	06/15/2016	09/15/2029
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	4,000,000	86.1817	3,447,268	4,000,000	4,000,000					4.197	4.197	MN	21,451	167,880	01/09/2019	05/15/2048
91412H-BU-6	UNIVERSITY CALIF REVS			1,2	1.C FE	11,600,280	86.7882	9,980,643	11,500,000	11,562,201		(10,091)			4.428	4.392	MN	65,067	509,220	12/07/2018	05/15/2048
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.D FE	2,703,769	98.5322	2,616,030	2,655,000	2,664,732		(6,880)			4.156	3.936	AO	27,585	158,136	09/22/2015	10/01/2024
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.D FE	5,000,000	91.9143	4,595,715	5,000,000	5,000,000					5.015	5.014	AO	62,688	250,750	09/25/2014	10/01/2036
927063-CK-1	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.D FE	3,073,930	97.0954	2,912,862	3,000,000	3,037,933		(4,789)			4.756	4.534	AO	35,670	142,680	01/15/2015	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.C FE	450,000	99.0499	445,725	450,000	450,000					3.956	3.955	AO	4,451	31,951	09/25/2014	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER				1.E FE	1,305,000	100.3799	1,309,958	1,305,000	1,305,000					6.070	6.069	JJ	39,607	87,400	01/14/2004	07/01/2026
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH				1.C FE	10,705,496	99.8225	9,288,484	9,305,000	10,280,690		(155,245)			4.750	2.800	MN	56,476	456,954	02/07/2020	11/15/2028
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	1,600,041	101.3299	1,626,345	1,605,000	1,603,852		318			5.700	5.724	MN	15,248	96,139	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	1,840,000	86.0291	1,582,935	1,840,000	1,840,000					3.194	3.194	MN	9,795	58,770	08/03/2016	05/01/2033
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	3,375,000	78.6220	2,653,493	3,375,000	3,375,000					3.294	3.294	MN	18,529	111,173	08/03/2016	05/01/2037
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						600,244,267	XXX	533,341,101	614,084,390	592,909,411	(179,781)	(779,381)			XXX	XXX	XXX	7,922,123	21,846,899	XXX	XXX
31288E-Y3-5	FH C76130 - RMBS			4	1.A	28,550	100.4389	28,856	28,730	28,629		8			5.000	5.095	MON	120	1,491	02/13/2003	02/01/2033
31288G-Q2-1	FH C77673 - RMBS			4	1.A	170,938	100.4389	154,622	153,947	153,151		(23)			5.000	5.149	MON	641	7,697	02/13/2003	03/01/2033
312916-FL-8	FHR 1526 L - CMO/RMBS			4	1.A	5,612	99.8655	5,045	5,051	5,027		806			6.500	7.717	MON	27	1,760	06/01/1993	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS			4	1.A	13,579	100.0789	14,401	14,389	14,316		46			7.000	7.960	MON	84	1,007	01/10/2001	07/15/2023
31292G-L8-7	FH C00351 - RMBS			4	1.A	1,161	100.8887	1,181	1,170	1,166		7			8.000	8.203	MON	8	166	09/06/1994	07/01/2024
31296L-PK-1	FH A12226 - RMBS			4	1.A	61,439	100.4389	62,338	62,066	61,645		(9)			5.000	5.189	MON	259	3,108	12/23/2003	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1.A FE	4,054	100.1797	4,004	3,996	3,979		8			6.900	7.556	MON	23	276	10/13/2000	09/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS			4	1.A	13,702	99.9223	14,140	14,151	13,893		333			7.000	12.359	MON	318	792	01/10/1997	09/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS			4	1.A	53,269	100.0552	58,314	58,282	57,750		293			6.500	8.054	MON	316	3,788	12/15/1999	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS			4	1.A	72,391	99.8062	63,724	63,847	63,258		469			6.000	7.681	MON	319	3,831	03/08/1996	02/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS			4	1.A	25,922	99.8768	32,824	32,864	32,483		158			6.250	8.047	MON	171	2,054	05/01/1994	05/15/2024
3133T6-SH-5	FHR 1811 G - CMO/RMBS			4	1.A	19,249	99.9811	20,569	20,573	20,325		69			6.500	7.400	MON	111	1,337	02/01/1996	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS			4	1.A	28,104	100.3935	32,437	32,310	31,804		327			7.000	9.898	MON	188	2,262	06/20/1996	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS			4	1.A	11,043	101.8215	12,410	12,188	11,911		67			7.000	8.759	MON	71	853	08/20/1996	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS			4	1.A	226,660	103.5474	228,580	220,749	221,526		(317)			8.000	7.683	MON	1,472	17,660	06/29/1999	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1.A	17,131	102.2962	18,035	17,630	17,489		19			7.500	7.954	MON	110	1,322	03/18/1997	02/15/2027
3133TG-E9-6	FHR 2086 GB - CMO/RMBS			4	1.A	20,143	100.4626	21,719	21,619	21,171		339			6.000	7.036	MON	108	1,728	08/21/2001	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS			4	1.A	43,209	102.8677	47,594	46,267	44,904		1,070			6.600	8.119	MON	254	3,854	07/30/1999	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS			4	1.A	101,459	105.7766	107,521	101,650	101,399		(4)			7.500	7.603	MON	635	7,624	10/31/2000	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS			4	1.A	452,874	104.0125	421,813	405,540	393,820		7,253			6.500	7.566	MON	2,197	34,880	06/19/2001	06/15/2031
31358U-7D-2	FNR 9370 Z - CMO/RMBS			4	1.A	4,277	99.7180	4,703	4,716	4,679		26			6.900	8.512	MON	27	325	01/31/2000	05/25/2023
31358U-MV-5	FNR 1993-G15 H - CMO/RMBS			4	1.A	1,616	99.7224	1,621	1,626	1,626		8			7.250	7.250	MON	10	118	04/28/1998	04/25/2023
31359A-2P-3	FNR 1993-104 E - CMO/RMBS			4	1.A	2,420	99.6141	2,653	2,663	2,643		8			6.500	7.626	MON	14	173	07/01/1993	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS			4	1.A	2,391	99.7535	2,481	2,487	2,472		5			7.000	7.732	MON	15	174	10/24/2003	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1.A	46,069	99.8889	47,447	47,500	47,221		68			7.000	7.476	MON	277	3,325	08/06/1993	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS			4	1.A	1,942	99.6409	1,734	1,740	1,726		225			6.500	7.900	MON	9	485	03/31/2000	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS			4	1.A	17,287	99.7630	19,972	20,020	19,861		96			6.500	7.773	MON	108	1,301	02/28/2000	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS			4	1.A	5,917	99.7344	6,033	6,050	6,008		13			7.000	7.726	MON	35	423	04/27/2000	09/25/2023
31359D-JT-1	FNR 1993-156 ZB - CMO/RMBS			4	1.A	28,852	99.9036	30,114	30,143	29,933		69			7.000	7.789	MON	176	2,110	06/08/1999	09/25/2023
31359E-HA-2	FNR 1993-183 KA - CMO/RMBS			4	1.A	57,208	99.9882	58,554	58,560	58,260		44			6.500	6.801	MON	317	3,806	03/07/1997	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1.A	4,984	99.7657	5,310	5,322	5,274		25			6.500	7.829	MON	29	346	03/29/2000	12/25/2023
31359G-ER-3	FNR 1993-225 OK - CMO/RMBS			4	1.A	65,431	100.1339	58,297	58,219	57,345		467			6.500	8.986	MON	315	3,784	12/12/1997	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS			4	1.A	43,763	100.2832	45,376	45,248	44,945		41			8.000	8.479	MON	302	3,620	08/09/1994	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS			4	1.A	16,605	100.2655	16,967	16,922	16,814		10			7.000	7.334	MON	99	1,185	06/08/1999	08/25/2026
3136AE-G5-0	FNR 2013-59 PY - CMO/RMBS			4	1.A	1,073,750	80.7130	807,130	1,000,000	1,063,293		(3,392)			2.500	1.878	MON	2,083	25,000	11/19/2020	06/25/2043
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS			4	1.A	2,071,674	99.2913	2,033,480	2,047,994	2,044,406		(1,769)			3.500	3.287	MON	5,973	71,680	07/31/2014	06/25/2034
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS			4	1.A	14,961,756	84.2862	11,772,539	13,967,345	14,731,870		13,644			3.000	2.291	MON	34,918	412,290	11/12/2020	01/25/2050
3136B9-HX-8	FNR 2020-22 EY - CMO/RMBS			4	1.A	3,783,306	79.7732	2,760,952	3,461,000	3,733,400		18,392			3.000	2.219	MON	8,653	103,830	07/27/2020	04/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136BB-AA-0	FNR 2020-47 GT - CMO/RMBS			4	1.A	22,349,603	78.8005	16,918,767	21,470,384	22,179,112		41,628			2.000	1.609	MON	35,784	429,408	08/28/2020	05/25/2046
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS			4	1.A	4,029,858	79.5002	3,109,251	3,911,000	4,004,285		6,007			2.000	1.695	MON	6,518	78,220	06/30/2020	07/25/2040
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS			4	1.A	5,491,059	79.8282	4,242,867	5,315,000	5,461,046		(5,231)			2.000	1.682	MON	8,858	106,300	11/18/2020	03/25/2050
31371N-MG-7	FN 256959 - RMBS			4	1.A	143,219	104.8067	148,709	141,888	142,616		(394)			6.000	5.698	MON	709	8,513	10/29/2007	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS			4	1.A	2,512,401	103.9622	2,594,920	2,496,021	2,533,046		(75,423)			5.480	3.606	MON	11,778	138,682	11/20/2003	01/01/2034
3137A4-HG-5	FHR 3772 HB - CMO/RMBS			4	1.A	807,714	98.0107	855,364	872,725	862,072		29,552			3.500	4.555	MON	2,545	58,874	01/10/2011	12/15/2025
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS			4	1.A	2,285,064	96.9148	2,232,529	2,303,600	2,298,279		511			3.000	3.096	MON	5,759	69,108	11/02/2011	10/15/2026
3137AV-RH-2	FHR 4128 KB - CMO/RMBS			4	1.A	1,168,117	84.3397	945,448	1,121,000	1,162,198		(1,284)			2.500	2.177	MON	2,335	28,025	10/30/2020	09/15/2042
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS			4	1.A	1,099,867	97.2904	1,051,661	1,080,950	1,085,557		(3,602)			3.000	2.694	MON	2,702	37,874	10/03/2013	05/15/2026
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS			4	1.A	2,749,120	86.6785	2,253,209	2,599,501	2,707,587		(13,604)			3.000	2.502	MON	6,499	76,732	02/20/2020	03/15/2044
3137BA-G7-1	FHR 4323 WB - CMO/RMBS			4	1.A	1,989,106	96.1171	1,897,050	1,973,687	1,976,778		(1,769)			3.500	3.427	MON	5,757	69,079	06/03/2014	04/15/2029
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS			4	1.A	7,639,162	80.3509	5,659,105	7,042,991	7,519,845		(1,942)			2.500	1.850	MON	14,673	173,714	08/25/2020	08/15/2046
3137F6-J2-4	FHR 5035 UJ - CMO/RMBS			4	1.A	6,927,900	79.1892	5,321,512	6,720,000	6,886,561		5,394			2.000	1.673	MON	11,200	134,400	10/28/2020	08/25/2044
3137F7-DT-9	FHR 5048 CW - CMO/RMBS			4	1.A	20,685,156	78.0815	15,616,298	20,000,000	20,592,934		20,888			2.000	1.728	MON	33,333	400,000	11/18/2020	03/25/2050
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS			4	1.A	8,869,603	80.3401	6,893,986	8,581,000	8,821,590		(1,633)			2.000	1.674	MON	14,302	171,620	11/18/2020	03/25/2050
3137F8-RK-1	FHR 5065 LA - CMO/RMBS			4	1.A	24,562,128	72.5406	17,269,737	23,807,000	24,492,894		(19,805)			2.000	1.804	MON	39,678	476,140	12/16/2020	01/25/2051
3137FC-6Q-2	FHR 4738 VC - CMO/RMBS			4	1.A	2,199,720	95.9002	2,117,477	2,208,000	2,203,263		107			3.500	3.566	MON	6,440	77,280	04/03/2018	03/15/2038
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS			4	1.A	3,621,697	97.6002	3,377,517	3,460,564	3,505,381		(7,748)			3.500	2.121	MON	10,093	121,120	03/20/2020	12/15/2040
3137FR-Q4-6	FHR 4957 CW - CMO/RMBS			4	1.A	3,134,062	87.7657	2,614,980	2,979,500	3,083,433		1,836			3.000	2.308	MON	7,449	89,385	02/06/2020	02/25/2040
3137FX-HS-0	FHR 5019 GT - CMO/RMBS			4	1.A	8,407,206	71.2458	5,737,427	8,053,000	8,363,812		(6,731)			2.000	1.695	MON	13,422	161,060	08/27/2020	05/25/2050
3137FX-PY-8	FHR 5037 GE - CMO/RMBS			4	1.A	6,106,875	69.9972	4,199,833	6,000,000	6,094,127		(137)			2.000	1.872	MON	10,000	120,000	11/18/2020	11/25/2050
3137GA-TA-5	FHR 3742 EM - CMO/RMBS			4	1.A	541,658	97.9481	550,678	562,214	558,288		8,192			3.500	4.018	MON	1,640	33,256	12/01/2010	10/15/2025
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1.A	1,522,995	102.0270	1,655,476	1,622,586	1,571,121		21,697			5.500	6.391	MON	7,437	107,250	12/04/2002	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS			4	1.A	2,862	99.0621	2,691	2,717	2,685		120			5.500	6.182	MON	12	399	04/14/2003	05/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS			4	1.A	48,822	99.6989	56,150	56,320	56,154		215			4.000	5.137	MON	188	2,253	03/19/2003	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS			4	1.A	3,435	99.2884	3,503	3,528	3,497		9			5.500	6.262	MON	16	206	04/14/2003	04/15/2033
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS			4	1.A	152,983	101.3062	155,682	153,675	152,910					6.000	6.126	MON	768	9,221	10/24/2003	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1.A	131,717	100.3523	140,611	140,117	136,594		3,651			5.000	6.155	MON	584	10,403	10/03/2003	07/15/2033
31394H-R4-5	FHR 2663 ZP - CMO/RMBS			4	1.A	152,303	100.9593	163,874	162,317	158,766		98			5.000	5.650	MON	676	8,116	03/11/2004	08/15/2033
31394K-CT-9	FHR 2690 TZ - CMO/RMBS			4	1.A	6,128,909	98.5985	6,517,666	6,610,308	6,236,171		28			4.500	6.035	MON	24,789	297,465	10/09/2003	10/15/2033
31394K-D3-5	FHR 2690 VZ - CMO/RMBS			4	1.A	4,182,015	101.3451	4,454,663	4,395,540	4,214,387		13,522			5.000	6.118	MON	18,315	231,840	10/03/2003	10/15/2033
31395A-V4-4	FHR 2812 OG - CMO/RMBS			4	1.A	1,355,622	100.9522	931,301	922,517	888,532		1,510			5.000	6.048	MON	3,844	46,126	06/01/2004	06/15/2034
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS			4	1.A	995,888	97.1706	1,069,708	1,100,856	1,082,602		20,706			3.000	4.189	MON	2,752	47,346	06/21/2011	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS			4	1.A	1,263,457	97.1602	1,365,753	1,405,671	1,380,784		37,045			3.000	4.253	MON	3,514	65,742	06/28/2011	05/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS			4	1.A	1,449,790	97.2008	1,648,799	1,696,281	1,659,309		8,879			3.000	4.696	MON	4,241	50,888	04/06/2011	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS			4	1.A	1,459,548	95.5712	1,481,912	1,550,584	1,509,014		(699)			4.000	4.562	MON	5,169	62,023	05/23/2011	05/25/2041
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS			4	1.A	1,771,897	97.8263	1,686,988	1,724,474	1,725,941		(6,317)			3.500	3.252	MON	5,030	80,359	08/26/2011	07/25/2026
31398F-XE-6	FNR 2009-96 JB - CMO/RMBS			4	1.A	42,477	99.4539	41,775	42,004	41,893		134			4.500	4.381	MON	158	12,359	11/18/2009	11/25/2024
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS			4	1.A	476,813	98.3043	449,375	457,126	454,347		8,180			3.500	3.988	MON	1,333	29,971	06/07/2010	03/25/2025
31407N-B2-8	FN 835357 - RMBS			4	1.A	570,362	98.6203	596,117	604,457	569,709		783			4.500	5.923	MON	2,267	27,201	10/12/2005	09/01/2035
31410K-C3-6	FN 889390 - RMBS			4	1.A	10	99.6466	10	10	10		(326)			6.000	5.336	MON		3,099	07/25/2008	03/01/2023
31412U-H3-7	FN 935050 - RMBS			4	1.A	103,033	101.0775	101,110	100,032	102,905		(599)			5.000	4.383	MON	417	5,807	05/06/2009	03/01/2039
31414P-4Z-9	FN 972540 - RMBS			4	1.A	5,159	102.9218	5,165	5,018	5,166		(99)			5.500	4.707	MON	23	406	02/13/2009	02/01/2038
31416M-KD-5	FN AA3891 - RMBS			4	1.A	5,935	101.0315	5,841	5,782	5,851		1			5.000	4.741	MON	24	294	08/31/2009	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						182,706,064	XXX	147,167,985	177,556,524	181,664,471		122,249			XXX	XXX	XXX	393,827	4,889,029	XXX	XXX
31358S-6S-5	FNA 2001-M01 D - CMBS			4	1.A	1,071,771	100.0000	1,098,267	1,098,267	1,093,023		52			6.460	6.569	MON	5,912	70,948	07/19/2001	02/25/2031
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,071,771	XXX	1,098,267	1,098,267	1,093,023		52			XXX	XXX	XXX	5,912	70,948	XXX	XXX
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B	8,235,000	99.4620	8,190,696	8,235,000	8,235,000					5.937	5.936	AO	122,228	494,779	09/29/2003	10/01/2043
57563N-AD-0	MEFA 2020-A A - ABS			4	1.A FE	5,606,049	90.1905	5,057,591	5,607,676	5,605,839		(291)			2.300	2.323	MON	2,150	128,977	06/09/2020	02/25/2040
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						13,841,049	XXX	13,248,287	13,842,676	13,840,839		(291)			XXX	XXX	XXX	124,378	623,755	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						797,863,151	XXX	694,855,639	806,581,857	789,507,744	(179,781)	(657,372)			XXX	XXX	XXX	8,446,239	27,430,632	XXX	XXX
000000-00-0	TELENET FINANCE LUXEMBOURG NOTES SARL		C	1,2	3.C FE	1,005,720	90.0140	900,140	1,000,000	1,002,554		(1,147)			5.500	5.260	JJ	25,361	55,000	09/23/2019	03/01/2028
00003#-AC-7	A&E TELEVISION NETWORKS, LLC				1.G	14,000,000	97.8731	13,702,232	14,000,000	14,000,000					3.780	3.752	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS, LLC				1.G	11,000,000	96.0561	10,566,166	11,000,000	11,000,000					3.980	3.959	FA	156,878	437,800	08/07/2012	08/22/2027
00108W-AH-3	AEP TEXAS INC			1,2	2.A FE	13,963,990	93.7230	12,830,679	13,690,000	13,906,331		(39,577)			3.950	3.600	JD	45,063	540,755	04/08/2021	06/01/2028
00108W-AJ-9	AEP TEXAS INC			1,2	2.A FE	4,866,988	78.4700	3,082,302	3,928,000	4,821,175		(22,987)			4.150	2.894	MN	27,169	163,012	12/18/2020	05/01/2049
00108W-AQ-3	AEP TEXAS INC			1,2	2.A FE	9,983,600	96.1730	9,617,300	10,000,000	9,983,690		90			5.250	5.261	MN	67,083	258,125	05/16/2022	05/15/2052
00109L-AA-1	ADT SECURITY CORP			1,2	3.C FE	3,000,000	85.7230	2,571,690	3,000,000	3,000,000					4.125	4.125	FA	51,563	124,437	07/15/2021	08/01/2029
0010EQ-A#-3	AEP TEXAS NORTH COMPANY				2.A	15,000,000	99.6279	14,944,183	15,000,000	15,000,000					3.090	3.089	FA	157,538	463,500	04/03/2013	02/28/2023
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	28,539,607	78.9650	22,499,497	28,493,000	28,534,105		(1,590)			4.000	3.989	JD	94,977	1,139,720	08/24/2017	12/01/2046
00115A-AH-2	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	10,181,922	77.6640	6,774,631	8,723,000	10,108,940		(38,883)			3.750	2.843	JD	27,259	327,113	02/03/2021	12/01/2047
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,652,760	82.6240	1,170,782	1,417,000	1,636,053		(5,474)			4.250	3.338	MS	17,732	60,223	10/30/2019	09/15/2048
00115A-AN-9	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	4,980,700	63.6640	3,183,200	5,000,000	4,981,323		430			2.750	2.769	FA	51,944	141,701	08/02/2021	08/15/2051
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	15,253,196	96.4200	14,549,778	15,090,000	15,140,315		(17,869)			3.875	3.741	MN	74,716	584,738	12/01/2015	11/15/2025
00164V-AE-3	AMC NETWORKS INC			1,2	3.C FE	493,648	76.7560	399,899	521,000	496,725		3,077			4.750	6.745	FA	10,311		08/19/2022	08/01/2025
00164V-AF-0	AMC NETWORKS INC			1,2	3.C FE	1,500,625	62.3960	935,940	1,500,000	1,500,542		(72)			4.250	4.243	FA	24,083	63,750	09/10/2021	02/15/2029
001877-AA-7	API GROUP DE INC			1,2	4.B FE	1,050,000	84.5470	887,744	1,050,000	1,050,000					4.125	4.124	JJ	19,972	46,080	06/15/2021	07/15/2029
00206R-BK-7	AT&T INC			1,2	2.B FE	3,530,355	80.7840	2,505,920	3,102,000	3,516,947		(12,433)			4.350	3.474	JD	5,997	134,937	11/30/2021	06/15/2045
00206R-DQ-2	AT&T INC			1,2	2.B FE	4,496,826	97.3370	3,987,897	4,097,000	4,329,813		(55,642)			4.250	2.710	MS	58,041	174,123	11/26/2019	03/01/2027
00206R-DS-8	AT&T INC			1,2	2.B FE	9,331,800	94.2550	9,425,500	10,000,000	9,333,819		2,019			5.450	5.974	MS	181,667		11/14/2022	03/01/2047
00206R-HA-3	AT&T INC			1,2	2.B FE	11,378,400	90.1770	9,017,700	10,000,000	11,280,327		(31,416)			5.150	4.278	MN	65,806	515,000	09/12/2019	11/15/2046
00206R-HC-9	AT&T INC				2.A FE	44,431,964	102.9590	46,331,550	45,000,000	44,443,413		11			7.000	7.088	JD	262,500	3,150,000	12/04/2017	12/01/2095
00206R-HJ-4	AT&T INC			1,2	2.B FE	4,062,954	95.1680	3,997,056	4,200,000	4,072,777		9,823			4.350	4.926	MS	60,900	91,350	06/14/2022	03/01/2029
00206R-HK-1	AT&T INC			1,2	2.B FE	5,107,150	89.5150	4,475,750	5,000,000	5,093,600		(3,978)			4.850	4.680	MS	80,833	242,500	04/09/2019	03/01/2039
00206R-JJ-2	AT&T INC			1	2.B FE	12,052,274	90.2560	9,244,020	10,242,000	11,905,388		(48,878)			5.350	4.180	JD	24,353	547,947	10/22/2019	12/15/2043
00206R-JX-1	AT&T INC			1,2	2.B FE	6,989,640	89.1130	6,237,910	7,000,000	6,993,285		1,428			2.300	2.323	JD	13,417	161,000	05/21/2020	06/01/2027
00206R-JZ-6	AT&T INC			1,2	2.B FE	10,803,900	74.6320	7,463,200	10,000,000	10,740,890		(30,954)			3.500	2.964	JD	29,167	350,000	12/03/2020	06/01/2041
00206R-KD-3	AT&T INC			1,2	2.B FE	5,115,150	69.2770	3,463,850	5,000,000	5,107,215		(3,993)			3.100	2.955	FA	64,583	155,000	12/11/2020	02/01/2043
00206R-MN-9	AT&T INC			1,2	2.B FE	9,663,800	69.3090	6,930,900	10,000,000	9,671,657		4,293			3.800	3.975	JD	31,667	380,000	04/23/2021	12/01/2057
00213M-AV-6	APX GROUP INC			1,2	4.B FE	1,002,501	96.3350	910,366	945,000	979,008		(16,983)			6.750	4.718	FA	24,098	63,788	11/05/2021	02/15/2027
00226@-AD-8	ATC HOLDING LLC			1	2.A	30,000,000	91.3909	27,417,260	30,000,000	30,000,000					3.750	3.749	MS	328,125	1,125,000	07/18/2019	09/16/2029
002824-AY-6	ABBOTT LABORATORIES			1	1.E FE	14,884,200	102.2730	15,340,950	15,000,000	14,914,122		2,932			5.300	5.351	MN	75,083	795,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES			1,2	1.E FE	3,918,725	97.4650	3,875,208	3,976,000	3,947,445		6,626			3.750	3.950	MN	12,839	149,100	05/31/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1,2	1.E FE	23,679,009	98.1310	23,109,851	23,550,000	23,592,796		(16,444)			3.875	3.796	MS	268,699	912,563	03/06/2017	09/15/2025
00287Y-AQ-2	ABBVIE INC			1,2	2.A FE	7,389,550	96.9300	6,785,100	7,000,000	7,102,727		(46,308)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-AX-7	ABBVIE INC			1,2	2.A FE	9,998,700	99.1840	9,918,400	10,000,000	9,999,940		160			2.850	2.852	MN	37,208	285,000	05/09/2016	05/14/2023
00287Y-BD-0	ABBVIE INC			1,2	2.A FE	7,446,654	92.0820	7,267,111	7,892,000	7,451,288		4,634			4.875	5.273	MN	50,229	192,368	06/16/2022	11/14/2048
00287Y-BX-6	ABBVIE INC			1,2	2.A FE	4,394,867	90.1630	4,188,071	4,645,000	4,412,115		17,249			3.200	4.041	MN	16,516	74,320	05/26/2022	11/21/2029
00287Y-CV-9	ABBVIE INC			1,2	2.A FE	44,099,674	98.4240	43,306,560	44,000,000	44,015,003		(12,765)			3.850	3.819	JD	75,289	1,694,000	11/12/2014	06/15/2024
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4.B FE	215,000	92.2310	198,297	215,000	215,000					5.000	4.999	AO	2,269	10,750	09/29/2020	04/15/2029
00489L-AF-0	ACRISURE LLC			1,2	4.B FE	715,000	83.0150	593,557	715,000	715,000					4.250	4.249	FA	11,480	30,388	01/29/2021	02/15/2029
00774M-AR-6	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	7,869,742	93.0930	7,801,193	8,380,000	7,872,596		2,854			4.625	6.101	AO	81,821		12/19/2022	10/15/2027
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	47,667,043	83.9290	46,342,237	55,216,000	47,873,852		206,395			3.000	5.664	AO	285,283	750,840	12/14/2022	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	4,170,550	78.1310	3,906,550	5,000,000	4,207,816		37,266			3.300	5.544	JJ	69,208	82,500	06/09/2022	01/30/2032
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	3.C FE	618,881	93.9920	573,351	610,000	615,679		(1,045)			5.000	4.778	MS	7,710	30,500	09/18/2019	09/30/2027
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC			1,2	3.C FE	200,000	96.8880	193,776	200,000	200,000					6.375	6.375	JJ	7,154		06/02/2022	06/15/2030
008474-B#-4	AGNICO EAGLE MINES LIMITED		C	1	2.A FE	7,772,456	99.1444	7,237,541	7,300,000	7,390,251		(178,790)			4.540	2.028	JD	166,631	165,710	10/07/2020	06/30/2023
008685-AB-5	AHOLD FINANCE USA LLC			1	2.B FE	28,556,533	104.0010	26,208,252	25,200,000	26,745,644		(197,890)			6.875	5.706	MN	288,750	1,732,500	12/03/2010	05/01/2029
008911-BK-4	AIR CANADA		C	1,2	3.B FE	500,000	88.8390	444,195	500,000	500,000					3.875	3.875	FA	7,319	19,590	07/27/2021	08/15/2026
00912X-AN-4	AIR LEASE CORP			1,2	2.B FE	10,146,599	97.9210	9,890,021	10,100,000	10,113,150		(8,259)			4.250	4.160	MS	126,390	429,250	08/21/2018	09/15/2024
00912X-AT-1	AIR LEASE CORP			1,2	2.B FE	26,095,782	98.1770	25,572,163	26,047,000	26,051,112		(10,276)			3.000	2.960	MS	230,082	781,410	11/06/2017	09/15/2023
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	17,161,879	91.1940	16,021,874	17,569,000	17,370,457		40,688			3.625	3.909	AO	159,219	636,876	11/04/2019	04/01/2027
00912X-AX-2	AIR LEASE CORP			1,2	2.B FE	6,933,220	99.9110	6,993,770	7,000,000	6,999,476		13,665			2.750	2.950	JJ	88,764	192,500	11/13/2017	01/15/2023
00912X-AY-0	AIR LEASE CORP			1,2	2.B FE	9,289,300	90.5100	9,051,000	10,000,000	9,594,667		72,059			3.625	4.555	JD	30,208	362,500	05/30/2018	12/01/2027
00912X-BA-1	AIR LEASE CORP			1,2	2.B FE	14,958,113	94.9610	14,921,222	15,713,000	15,443,328		116,912			3.250	4.087	MS	170,224	510,673	04/25/2019	03/01/2025
00912X-BC-7	AIR LEASE CORP			1,2	2.B FE	8,349,805	99.1410	8,426,985	8,500,000	8,482,218		34,079			3.875	4.298	JJ	162,858	329,375	11/08/2018	07/03/2023
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	6,998,580	93.6810	6,632,615	7,080,000	7,037,660		11,371			3.750	3.939	JD	22,125	265,500	05/16/2019	06/01/2026
00914A-AM-4	AIR LEASE CORP			1,2	2.B FE	9,922,700	87.0480	8,704,800	10,000,000	9,945,816		14,337			1.875	2.031	FA	70,833	229,688	05/17/2021	08/15/2026
00914A-AQ-5	AIR LEASE CORP			1,2	2.B FE	7,374,225	81.6190	6,121,425	7,500,000	7,397,208		16,774			2.100	2.360	MS	52,500	163,187	08/11/2021	09/01/2028
00914A-AT-9	AIR LEASE CORP			1,2	2.B FE	3,948,624	100.0320	3,991,277	3,990,000	3,949,168		544			5.850	6.092	JD	16,858		11/28/2022	12/15/2027
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	77,155,907	92.9690	72,349,405	77,821,000	77,141,051		16,284			3.150	3.361	AO	551,556	2,136,362	12/08/2022	04/10/2027
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	10,000,361	81.5530	8,257,241	10,125,000	10,014,719		2,644			3.950	4.021	AO	89,986	399,938	04/05/2017	04/10/2047
010392-FD-5	ALABAMA POWER CO			1	1.G FE	8,725,452	95.7260	6,210,703	6,488,000	8,622,151		(85,888)			5.500	3.118	MS	105,070	356,840	10/14/2021	03/15/2041
010392-FG-8	ALABAMA POWER CO			1	1.G FE	13,368,780	80.1970	10,425,610	13,000,000	13,304,554		(10,596)			4.100	3.924	JJ	245,772	533,000	02/24/2016	01/15/2042
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	3,421,391	83.1540	2,818,921	3,390,000	3,416,757		(785)			4.150	4.094	FA	53,148	140,685	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			1,2	1.G FE	7,012,980	83.3090	5,881,615	7,060,000	7,019,406		1,013			4.300	4.340	JJ	150,947	303,580	01/08/2016	01/02/2046
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	1,999,280	72.2360	1,449,054	2,006,000	1,999,748		140			3.450	3.468	AO	17,302	69,207	09/12/2019	10/01/2049
010392-FW-3	ALABAMA POWER CO			1,2	1.G FE	5,741,377	66.6780	5,160,877	7,740,000	5,758,278		16,900			3.000	4.603	MS	68,370	116,100	06/23/2022	03/15/2052
012873-AH-8	OVINTIV INC		C	1	2.C FE	7,951,920	109.4120	8,752,960	8,000,000	7,978,430		1,947			8.125	8.173	MS	191,389	650,000	09/12/2000	09/15/2030
012873-AK-1	OVINTIV INC			1	2.C FE	941,180	107.3300	855,420	797,000	927,958		(12,179)			7.375	4.981	MN	9,796	58,779	11/30/2021	11/01/2031
013822-AC-5	ALCOA NEDERLAND HOLDING BV		C	1,2	2.C FE	1,000,000	98.4590	984,590	1,000,000	1,000,000					6.125	6.123	MN	7,826	61,250	05/14/2018	05/15/2028
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	2.C FE	400,000	88.5420	354,168	400,000	400,000					4.125	4.124	MS	4,171	16,500	03/08/2021	03/31/2029
014621-AA-4	ALEXANDER FUNDING TRUST			1	2.C FE	1,860,665	94.5160	1,861,965	1,970,000	1,882,049		21,384			1.841	7.237	MN	4,634	18,134	10/12/2022	11/15/2023
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	15,067,655	92.1740	13,489,665	14,635,000	14,867,558		(113,704)			3.400	2.972	JD	34,555	327,590	12/08/2022	12/06/2027
01609W-AX-0	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	8,822,160	79.4670	7,152,030	9,000,000	8,851,772		16,302			2.125	2.348	FA	75,438	191,250	02/26/2021	02/09/2031
01626P-AG-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	5,389,065	78.8380	4,521,359	5,735,000	5,415,791		6,610			4.500	4.892	JJ	111,116	258,075	09/17/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	65,798,245	92.2050	61,284,053	66,465,000	66,113,964		61,445			3.550	3.666	JJ	1,015,899	2,359,508	12/15/2020	07/26/2027
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	20,254,428	70.5220	12,863,213	18,240,000	20,164,433		(46,712)			3.800	3.200	JJ	300,352	693,120	09/27/2021	01/25/2050
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	16,422,688	71.2720	11,352,204	15,928,000	16,395,427		(19,526)			3.439	3.219	MN	73,035	547,764	08/04/2021	05/13/2041
01741R-AL-6	ATI INC			1,2	4.B FE	1,000,000	88.3350	883,350	1,000,000	1,000,000					4.875	4.875	AO	12,188	51,052	09/09/2021	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01741R-AM-4	ATI INC			1,2	4.B FE	1,000,000	87.7410	877,410	1,000,000	1,000,000					5.125	5.125	AO	12,813	53,670	09/09/2021	10/01/2031
017475-AC-8	CARDINAL HEALTH INC				2.B FE	10,506,387	105.7630	9,936,434	9,395,000	9,695,635		(68,839)			7.000	6.041	AO	138,837	657,650	01/14/2004	10/15/2026
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	5,989,980	86.2300	5,173,800	6,000,000	5,991,883		1,903			3.600	3.617	MS	72,000	109,800	02/23/2022	03/01/2032
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	502,500	90.0760	450,380	500,000	502,065		(377)			4.250	4.154	AO	4,486	21,250	10/20/2021	10/15/2027
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.B FE	1,035,000	91.7030	917,030	1,000,000	1,025,624		(9,376)			6.625	4.815	JJ	30,549	33,125	02/01/2022	07/15/2026
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC			1,2	5.A FE	1,066,250	87.7780	877,780	1,000,000	1,037,686		(28,564)			9.750	7.013	JJ	44,958	48,750	02/02/2022	07/15/2027
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3.A FE	350,000	93.8950	328,633	350,000	350,000					5.875	5.874	JD	1,714	20,563	03/26/2019	06/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	706,701	97.0200	703,395	725,000	718,450		2,020			5.750	6.096	MN	4,748	41,688	04/06/2016	11/20/2025
020564-AE-0	ALPEK SAB DE CV		C	1,2	2.C FE	14,961,900	83.7900	12,568,500	15,000,000	14,968,052		3,369			3.250	3.280	FA	170,625	487,500	02/18/2021	02/25/2031
02154C-AH-6	ALTICE FINANCING SA		C	1,2	4.B FE	1,000,000	78.7810	787,810	1,000,000	1,000,000					5.750	5.749	FA	21,722	57,979	08/03/2021	08/15/2029
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4.B FE	2,034,000	91.2880	1,871,404	2,050,000	2,035,199		1,199			8.125	8.334	FA	69,401	101,563	08/19/2022	02/01/2027
02156L-AE-1	ALTICE FRANCE SA		C	1,2	4.B FE	930,000	76.1270	707,981	930,000	930,000					5.125	5.125	MS	14,034	47,663	09/15/2020	01/15/2029
02156L-AH-4	ALTICE FRANCE SA		C	1,2	4.B FE	1,000,000	76.5640	765,640	1,000,000	1,000,000					5.500	5.500	AO	11,611	56,375	09/24/2021	10/15/2029
02311*-AA-8	Amarok Parent LLC			1	3.B PL	15,000,000	98.8468	14,827,026	15,000,000	15,000,000					7.500	7.499	MJSD	356,250	30,000	09/07/2022	09/30/2027
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	6,981,870	96.8770	6,781,390	7,000,000	6,995,509		2,637			2.800	2.840	FA	70,233	196,000	08/15/2017	08/22/2024
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	6,973,495	94.1500	6,577,319	6,986,000	6,980,034		1,176			3.150	3.170	FA	78,854	220,059	08/15/2017	08/22/2027
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	5,998,733	88.6970	5,274,811	5,947,000	5,988,399		(2,192)			3.875	3.811	FA	82,577	230,446	08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1,2	1.E FE	52,422,404	101.8440	47,208,768	46,354,000	48,679,148		(820,573)			5.200	3.225	JD	187,476	2,410,408	08/29/2018	12/03/2025
023135-CJ-3	AMAZON.COM INC			1,2	1.D FE	4,499,115	83.7750	3,784,955	4,518,000	4,499,356		241			3.950	3.974	AO	38,667	89,231	04/11/2022	04/13/2052
02364W-BE-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	9,557,200	85.8340	8,583,400	10,000,000	9,603,504		12,189			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				3.A PL	5,067,999	98.4707	4,990,495	5,067,999	5,067,999					5.180	5.170	FA	99,175	262,522	07/24/2018	08/15/2023
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	481,000	89.1500	428,812	481,000	481,000					4.000	4.000	JJ	8,872	19,240	11/05/2019	01/15/2028
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			2	4.A FE	290,000	81.7270	237,008	290,000	290,000					3.875	3.874	MN	1,436	11,238	04/27/2021	11/15/2029
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	14,056,712	91.8490	12,413,852	13,515,500	13,853,014		(67,882)			3.200	2.622	MN	57,666	432,496	11/27/2019	11/13/2027
03027X-AB-6	AMERICAN TOWER CORP			1	2.C FE	18,522,662	99.8870	18,052,578	18,073,000	18,079,956		(84,494)			3.500	3.021	JJ	265,322	632,555	05/16/2017	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	8,786,712	99.7850	8,149,441	8,167,000	8,275,095		(92,633)			5.000	3.783	FA	154,266	408,350	12/01/2016	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2.C FE	8,909,500	97.5220	8,642,400	8,862,000	8,882,854		(6,517)			4.400	4.314	FA	147,306	389,928	07/31/2018	02/15/2026
03027X-AK-6	AMERICAN TOWER CORP			1,2	2.C FE	4,772,171	93.5800	4,758,543	5,085,000	4,807,586		35,415			3.375	4.974	AO	36,231	85,809	06/16/2022	10/15/2026
03027X-AM-2	AMERICAN TOWER CORP			1,2	2.C FE	6,947,975	91.7720	6,218,471	6,776,000	6,874,597		(24,347)			3.125	2.719	JJ	97,640	211,750	11/20/2019	01/15/2027
03027X-AT-7	AMERICAN TOWER CORP			1,2	2.C FE	6,024,420	97.3310	5,839,860	6,000,000	6,006,853		(5,048)			3.375	3.285	MN	25,875	202,500	04/05/2019	05/15/2024
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.C FE	5,569,900	90.9370	4,546,850	5,000,000	5,475,181		(68,740)			3.800	2.194	FA	71,778	190,000	08/11/2021	08/15/2029
03027X-AX-8	AMERICAN TOWER CORP			1,2	2.C FE	6,988,660	90.5820	6,340,740	7,000,000	6,993,340		1,538			2.750	2.775	JJ	88,764	192,500	09/30/2019	01/15/2027
03027X-AZ-3	AMERICAN TOWER CORP			1,2	2.C FE	9,990,500	94.0750	9,407,500	10,000,000	9,995,973		1,760			2.400	2.419	MS	70,667	240,000	01/07/2020	03/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1,2	2.C FE	10,950,940	77.0960	8,480,560	11,000,000	10,961,217		4,576			1.875	1.924	AO	43,542	206,250	09/23/2020	10/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.C FE	6,997,970	82.8330	5,798,310	7,000,000	6,998,412		298			1.500	1.505	JJ	44,042	105,000	11/17/2020	01/31/2028
03027X-BL-3	AMERICAN TOWER CORP			1,2	2.C FE	9,991,800	88.9330	8,893,300	10,000,000	9,994,605		1,586			1.600	1.617	AO	33,778	160,000	03/24/2021	04/15/2026
03027X-BM-1	AMERICAN TOWER CORP			1,2	2.C FE	8,953,119	81.3330	7,761,608	9,543,000	8,966,909		12,835			2.700	3.481	AO	54,395	223,331	10/11/2022	04/15/2031
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,988,764	86.9980	3,114,528	3,580,000	3,918,461		(11,850)			4.300	3.618	JD	12,828	153,940	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	43,824,440	98.4270	43,307,880	44,000,000	43,976,618		19,301			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	2.A FE	20,965,299	96.9220	19,978,532	20,613,000	20,716,750		(52,453)			3.400	3.124	MS	233,614	700,842	11/06/2017	03/01/2025
03040W-AP-0	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	15,031,495	78.0450	10,707,774	13,720,000	14,999,708		(31,787)			4.000	3.418	JD	45,733	548,800	01/31/2022	12/01/2046
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	10,949,856	92.2160	10,130,850	10,986,000	10,968,239		3,500			2.950	2.987	MS	108,029	324,087	08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	8,999,287	77.8860	7,030,769	9,027,000	9,002,814		587			3.750	3.767	MS	112,838	338,513	08/07/2017	09/01/2047
03040W-BA-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	5,750,704	95.9410	5,750,704	5,994,000	5,750,704		1,226	225,522		4.450	4.995	JD	22,228	152,631	05/02/2022	06/01/2032
03063#-AD-6	Americold Realty Operating Partnership,			1	2.B FE	23,297,000	73.3306	15,652,421	21,345,000	21,345,000				(1,399,000)	1.620	1.620	JJ	167,131	348,626	10/30/2020	01/07/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.A FE	1,794,420	95.1570	1,708,068	1,795,000	1,794,748		59			5.875	5.878	FA	38,374	105,456	02/21/2019	08/20/2026
031162-BE-9	AMGEN INC			1	2.A FE	1,471,634	91.6520	1,469,182	1,603,000	1,472,536		902			4.950	5.660	AO	19,837		10/06/2022	10/01/2041
031162-BV-1	AMGEN INC			1,2	2.A FE	5,305,000	98.1560	4,907,800	5,000,000	5,049,441		(42,033)			3.625	2.740	MN	19,635	181,250	06/09/2016	05/22/2024
031162-BZ-2	AMGEN INC			1,2	2.A FE	4,499,880	83.5400	4,594,700	5,500,000	4,503,408		3,528			4.400	5.866	MN	40,333		11/02/2022	05/01/2045
031162-DD-9	AMGEN INC			1,2	2.A FE	2,990,610	88.6300	2,658,900	3,000,000	2,991,694		1,084			3.000	3.050	FA	32,250	45,000	02/17/2022	02/22/2029
031162-DK-3	AMGEN INC			1,2	2.A FE	4,999,100	89.0490	4,452,450	5,000,000	4,999,182		82			4.875	4.876	MS	90,052		08/15/2022	03/01/2053
031921-AB-5	AMWINS GROUP INC			1,2	4.C FE	1,000,000	85.8570	858,570	1,000,000	1,000,000					4.875	4.877	JD	24,510	24,510	07/14/2021	06/30/2029
032095-AL-5	AMPHENOL CORP			1,2	2.A FE	3,736,275	79.2320	2,971,200	3,750,000	3,737,890		1,246			2.200	2.241	MS	24,292	82,729	09/07/2021	09/15/2031
035229-BP-7	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	3,425,253	105.0660	3,225,526	3,070,000	3,187,657		(20,003)			6.750	5.846	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	1,544,786	102.4840	1,414,279	1,380,000	1,504,231		(3,448)			6.500	5.724	MN	14,950	89,700	02/24/2004	05/01/2042
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	15,246,540	96.3210	14,448,150	15,000,000	15,100,029		(32,931)			3.650	3.402	FA	228,125	547,500	04/11/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.C FE	22,196,739	94.2770	19,353,183	20,528,000	21,920,070		(86,862)			4.700	3.995	FA	402,007	964,816	10/30/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	22,205,087	91.5100	16,793,915	18,352,000	22,004,447		(103,325)			4.900	3.603	FA	374,687	899,248	04/20/2021	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	8,430,051	79.9890	5,918,386	7,399,000	8,355,705		(36,038)			3.750	2.880	JJ	127,941	277,463	11/23/2020	07/15/2042
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	3,859,408	109.1780	3,821,230	3,500,000	3,766,129		(17,854)			6.625	5.663	FA	87,597	231,875	12/13/2016	08/15/2033
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	7,385,631	95.4480	6,542,960	6,855,000	7,241,119		(73,685)			4.000	2.758	AO	59,410	274,200	12/07/2020	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	7,615,570	98.8410	6,204,250	6,277,000	7,304,027		(166,368)			4.750	1.774	JJ	130,858	298,158	02/10/2021	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	17,555,781	88.3700	12,615,701	14,276,000	17,282,251		(137,535)			4.350	2.781	JD	51,751	621,006	01/04/2021	06/01/2040
03674X-AS-5	ANTERO RESOURCES CORP			1,2	3.A FE	1,096,875	92.6900	1,019,590	1,100,000	1,097,017		142			5.375	5.419	MS	19,708	53,750	08/12/2022	03/01/2030
036752-AB-9	ELEVANCE HEALTH INC			1,2	2.B FE	13,069,038	94.2760	11,381,941	12,073,000	12,706,901		(127,171)			3.650	2.450	JD	36,722	440,665	03/06/2020	12/01/2027
036752-AJ-2	ELEVANCE HEALTH INC			1,2	2.B FE	9,991,200	94.9360	9,493,600	10,000,000	9,996,457		1,677			2.375	2.393	JJ	109,514	237,500	09/04/2019	01/15/2025
036752-AP-8	ELEVANCE HEALTH INC			1,2	2.B FE	3,984,600	83.7260	3,349,040	4,000,000	3,987,077		1,397			2.550	2.594	MS	30,033	102,000	03/08/2021	03/15/2031
03718N-AB-2	ANTOFAGASTA PLC		C	1,2	2.B FE	27,499,080	98.9070	27,693,960	28,000,000	27,524,759		25,679			5.625	5.863	MN	210,000	787,500	05/10/2022	05/13/2032
037411-AM-7	APACHE CORP				3.A FE	10,360,400	99.8700	9,987,000	10,000,000	10,308,792		(4,546)			7.375	7.108	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AW-5	APACHE CORP			1,2	3.A FE	3,331,807	83.0460	2,898,305	3,490,000	3,347,803		4,443			5.100	5.455	MS	59,330	177,990	06/01/2020	09/01/2040
037411-AY-1	APACHE CORP			1,2	3.A FE	4,976,888	82.0000	4,168,060	5,083,000	4,987,526		2,729			5.250	5.408	FA	111,191	266,858	05/28/2020	02/01/2042
037411-BA-2	APACHE CORP			1,2	3.A FE	203,956	75.4240	196,857	261,000	207,035		1,233			4.750	6.614	AO	2,617	12,398	06/04/2020	04/15/2043
037411-BC-8	APACHE CORP			1,2	3.A FE	4,703,670	70.1860	3,873,565	5,519,000	4,775,586		18,790			4.250	5.321	JJ	108,157	234,558	05/26/2020	01/15/2044
037411-BG-9	APACHE CORP			1,2	3.A FE	179,524	81.3060	191,069	235,000	181,142		649			5.350	7.319	JJ	6,286	12,573	05/26/2020	07/01/2049
037411-BH-7	APACHE CORP			1,2	3.A FE	1,000,000	95.8530	958,530	1,000,000	1,000,000					4.625	4.624	MN	5,910	46,250	08/03/2020	11/15/2025
037411-BJ-3	APACHE CORP			1,2	3.A FE	541,965	92.4360	499,154	540,000	541,423		(286)			4.875	4.807	MN	3,364	26,325	08/04/2020	11/15/2027
037833-AK-6	APPLE INC			1	1.B FE	29,483,308	99.1070	30,524,956	30,800,000	30,747,419		152,973			2.400	2.914	MN	119,093	739,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	42,264,468	98.2950	41,578,785	42,300,000	42,294,793		3,720			3.450	3.459	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC			1	1.B FE	39,925,026	96.6490	38,659,600	40,000,000	39,981,844		7,270			3.200	3.220	MN	170,667	1,280,000	02/01/2017	05/13/2025
037833-CH-1	APPLE INC			1,2	1.B FE	1,995,960	92.4250	1,848,500	2,000,000	1,996,476		83			4.250	4.262	FA	33,528	85,000	02/02/2017	02/09/2047
038222-AJ-4	APPLIED MATERIALS INC			1,2	1.F FE	24,336,931	97.8410	22,769,558	23,272,000	23,651,108		(143,569)			3.900	3.216	AO	226,902	907,608	03/02/2018	10/01/2025
038222-AL-9	APPLIED MATERIALS INC			1,2	1.F FE	56,576,826	95.0170	53,245,626	56,038,000	56,277,581		(57,458)			3.300	3.182	AO	462,314	1,849,254	04/09/2018	04/01/2027
03835V-AH-9	APTIV PLC		C	1,2	2.B FE	19,560,036	86.0640	16,326,341	18,970,000	19,526,611		(10,176)			5.400	5.192	MS	301,623	1,024,380	05/03/2019	03/15/2049
038522-AP-3	ARAMARK SERVICES INC			1,2	4.A FE	1,915,000	97.7750	1,872,391	1,915,000	1,915,000					5.000	4.998	AO	23,938	95,750	03/09/2017	04/01/2025
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	300,000	99.0160	297,048	300,000	300,000					6.375	6.372	MN	3,188	19,125	04/22/2020	05/01/2025
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	14,499,311	95.5150	13,787,590	14,435,000	14,462,752		(6,725)			4.011	3.955	JD	25,733	578,988	12/21/2018	12/15/2026
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	4,317,811	89.9170	3,610,168	4,015,000	4,260,938		(32,101)			3.250	2.296	MS	34,072	130,488	03/17/2021	03/27/2030
039483-AM-4	ARCHER-DANIELS-MIDLAND CO				1.F FE	2,960,368	110.0080	2,816,205	2,560,000	2,679,125		(24,123)			7.500	6.224	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER-DANIELS-MIDLAND CO				1.F FE	1,199,610	107.1000	1,071,000	1,000,000	1,088,643		(11,649)			6.625	4.975	MN	11,042	66,250	07/16/2010	05/01/2029
039524-AA-1	ARCHES BUYER INC			1,2	4.B FE	1,812,600	78.4320	1,568,640	2,000,000	1,817,470		4,786			4.250	6.198	JD	7,083	63,750	11/21/2022	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	702,500	86.6880	606,816	700,000	701,565		(387)			4.125	4.059	MN	3,690	28,875	05/28/2020	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	520,000	95.6570	497,416	520,000	520,000					5.250	5.248	AO	4,626	27,300	04/07/2020	04/30/2025
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC		C	1,2	5.A FE	269,500	75.4110	211,151	280,000	272,793		1,327			5.250	5.897	MN	1,878	14,700	05/26/2020	08/15/2027
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	26,339,644	102.3022	23,384,760	22,858,520	26,013,988		(8,424)			5.524	4.630	JD	56,120	1,262,705	03/16/2015	06/15/2050
04317@-AV-0	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,000,000	93.0256	6,511,791	7,000,000	7,000,000					4.090	4.089	JD	146,331	143,150	05/03/2017	06/27/2027
04317@-AW-8	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,000,000	92.8333	6,498,332	7,000,000	7,000,000					4.090	4.089	FA	118,496	286,300	05/03/2017	08/02/2027
04317@-BH-0	ARTHUR J. GALLAGHER & CO.			1	2.B PL	5,000,000	98.7158	4,935,791	5,000,000	5,000,000					4.720	4.718	FA	90,467	236,000	01/18/2019	02/13/2024
04317@-BJ-6	ARTHUR J. GALLAGHER & CO.			1	2.B PL	20,000,000	97.4291	19,485,813	20,000,000	20,000,000					4.850	4.849	FA	371,833	970,000	01/18/2019	02/13/2026
04317@-BS-6	ARTHUR J. GALLAGHER & CO.			1	2.B PL	20,000,000	87.4854	17,497,089	20,000,000	20,000,000					3.990	3.989	JJ	334,717	798,000	10/29/2019	01/30/2030
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	1,000,000	84.3720	843,720	1,000,000	1,000,000					4.625	4.625	MN	5,910	45,736	11/04/2021	11/15/2029
045086-AP-0	ASHTON WOODS USA LLC			1,2	4.A FE	1,003,750	80.9480	809,480	1,000,000	1,003,286		(369)			4.625	4.571	AO	11,563	47,278	09/13/2021	04/01/2030
046353-AL-2	ASTRAZENECA PLC		C	1	1.G FE	98,573,897	96.6500	92,851,655	96,070,000	96,920,143		(280,168)			3.375	3.050	MN	405,295	3,242,363	10/04/2017	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1,2	1.G FE	21,217,632	94.0780	21,167,550	22,500,000	21,808,093		139,977			3.125	3.885	JD	37,109	703,125	12/21/2018	06/12/2027
046353-AR-9	ASTRAZENECA PLC		C	1,2	1.G FE	9,967,300	99.1780	9,917,800	10,000,000	9,995,576		6,857			3.500	3.572	FA	130,278	350,000	08/14/2018	08/17/2023
04636N-AE-3	ASTRAZENECA FINANCE LLC			1,2	1.G FE	6,397,141	85.8880	6,555,831	7,633,000	6,439,094		41,953			1.750	5.097	MN	12,245	66,789	10/12/2022	05/28/2028
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	7,492,650	95.2620	7,144,650	7,500,000	7,495,391		695			4.000	4.012	AO	63,333	300,000	10/09/2018	10/15/2028
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	6,784,746	78.6320	5,787,315	7,360,000	6,808,065		23,237			2.050	2.962	JJ	69,572	68,333	07/13/2022	01/15/2032
05352T-AA-7	AVANTOR FUNDING INC			1,2	3.C FE	683,888	90.8030	608,380	670,000	678,912		(2,311)			4.625	4.214	JJ	14,289	30,988	11/02/2020	07/15/2028
05368V-AA-4	AVIENT CORP			1,2	3.C FE	250,000	98.3610	245,903	250,000	250,000					7.125	7.125	FA	6,977		07/27/2022	08/01/2030
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	50,571,185	87.5030	46,558,596	53,208,000	51,398,056		220,355			3.500	4.266	MN	310,380	1,721,930	10/31/2022	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	19,664,004	92.9300	18,525,596	19,935,000	19,825,265		39,304			4.125	4.353	FA	342,633	822,319	08/08/2018	08/01/2025
05369A-AF-8	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	10,832,974	97.5900	10,695,864	10,960,000	10,931,175		25,496			4.375	4.628	JJ	201,124	479,500	11/28/2018	01/30/2024
05369A-AK-7	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	25,086,467	87.1160	22,184,961	25,466,000	25,222,264		75,446			1.950	2.273	JJ	208,291	496,587	04/20/2021	01/30/2026
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	11,370,286	84.5090	9,987,274	11,818,000	11,398,706		27,124			1.950	2.904	MS	64,654	185,250	10/05/2022	09/20/2026
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	4.A FE	1,160,575	90.8190	1,135,238	1,250,000	1,161,507		932			5.750	7.624	JJ	33,142		12/19/2022	07/15/2027
05453G-AC-9	AXALTA COATING SYSTEMS LLC			1,2	4.A FE	483,688	82.9850	406,627	490,000	484,987		721			3.375	3.562	FA	6,248	16,538	04/07/2021	02/15/2029
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.A FE	13,242,898	87.7960	11,584,682	13,195,000	13,240,598		(918)			5.000	4.976	AO	130,117	659,750	06/05/2019	04/20/2048
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.A FE	39,104,627	88.0330	31,455,071	35,731,000	38,429,277		(350,847)			3.400	2.233	AO	256,469	1,214,854	03/10/2021	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.A FE	15,307,590	65.6020	9,840,300	15,000,000	15,293,269		(7,357)			3.000	2.893	MS	132,500	450,000	12/04/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.A FE	2,148,730	77.4290	1,659,691	2,143,500	2,147,746		(490)			1.900	1.873	FA	15,386	40,727	12/09/2020	02/15/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.A FE	53,234,395	97.6460	51,264,150	52,500,000	52,657,725		(85,420)			3.800	3.622	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE	5,516,842	88.7720	3,812,757	4,295,000	5,469,137		(37,659)			4.750	3.026	AO	47,603	204,013	09/22/2021	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.A FE	9,882,000	96.4220	9,642,200	10,000,000	9,960,321		12,421			3.850	3.994	JD	17,111	385,000	12/03/2015	12/15/2025
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		C	1	1.F FE	20,528,000	99.0070	19,801,400	20,000,000	20,046,266		(60,482)			3.850	3.531	MS	194,639	770,000	10/23/2013	09/30/2023
05565E-AH-8	BMW US CAPITAL LLC			1,2	1.F FE	9,531,200	93.5340	9,353,400	10,000,000	9,818,529		51,567			2.800	3.390	AO	62,222	280,000	12/14/2016	04/11/2026
05565E-AW-5	BMW US CAPITAL LLC			1,2	1.F FE	30,061,950	99.5830	29,874,900	30,000,000	30,003,055		(16,852)			3.450	3.393	AO	227,125	1,035,000	02/12/2019	04/12/2023
05565E-BE-4	BMW US CAPITAL LLC			1,2	1.F FE	9,220,512	94.3740	8,397,399	8,898,000	9,104,555		(66,669)			3.950	3.419	FA	133,754	170,759	12/07/2022	08/14/2028
05565E-BX-2	BMW US CAPITAL LLC			1,2	1.F FE	14,970,150	78.2240	11,733,600	15,000,000	14,973,947		2,749			1.950	1.972	FA	112,938	292,500	08/09/2021	08/12/2031
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	10,473,927	93.9740	9,881,366	10,515,000	10,493,432		4,156			3.279	3.326	MS	97,690	344,787	02/01/2018	09/19/2027
05578A-E4-6	BPCE SA		C		1.E FE	15,760,342	97.6370	15,426,646	15,800,000	15,764,407		4,065			4.750	4.805	JJ	337,725		07/11/2022	07/19/2027
05580M-70-2	B. RILEY FINANCIAL, INC.			2	2.A PL	132,397	24.2601	67,613	69,675	70,368		(62,029)			6.750	(250.000)	JAJO	797	335	11/29/2022	05/31/2024
05600L-AB-2	BMW FINANCE NV		C	1,2	1.F FE	11,586,634	95.9700	11,130,601	11,598,000	11,594,169		2,293			2.400	2.421	FA	105,928	278,352	08/07/2019	08/14/2024
05605H-AC-4	BWX TECHNOLOGIES INC			1,2	3.C FE	400,433	86.6470	346,588	400,000	400,354		(49)			4.125	4.108	AO	3,483	16,500	03/29/2021	04/15/2029
058498-AX-4	BALL CORP			1,2	3.A FE	250,000	80.2750	200,688	250,000	250,000					3.125	3.125	MS	2,300	7,834	09/09/2021	09/15/2031
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	10,338,716	106.8310	10,683,100	10,000,000	10,233,519		(10,610)			6.350	6.097	AO	158,750	635,000	08/07/2007	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	3,493,770	81.1200	2,839,200	3,500,000	3,494,656		567			2.250	2.270	JD	3,500	78,750	06/07/2021	06/15/2031
059165-EP-1	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	6,049,639	89.4410	5,685,764	6,357,000	6,052,194		2,555			4.550	4.858	JD	24,104	140,604	06/16/2022	06/01/2052
059438-AH-4	JPMORGAN CHASE & CO				1.G FE	5,652,763	109.3430	4,783,756	4,375,000	4,703,553		(76,307)			7.625	5.404	AO	70,425	333,594	06/05/2003	10/15/2026
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	8,290,266	99.1060	8,106,871	8,180,000	8,205,045		(22,798)			4.125	3.827	JJ	149,029	337,425	01/14/2019	01/22/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	11,235,021	95.4890	10,075,044	10,551,000	10,919,046		(106,078)			3.500	2.393	AO	73,857	369,285	12/11/2019	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	5,221,100	92.4250	4,621,250	5,000,000	5,123,854		(30,639)			3.248	2.560	AO	31,578	162,400	09/24/2019	10/21/2027
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,239,869	92.0970	1,013,988	1,101,000	1,198,320		(20,455)			3.593	1.574	JJ	17,582	39,559	12/10/2020	07/21/2028
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	8,305,991	90.7030	6,985,945	7,702,000	8,156,026		(85,694)			3.419	2.161	JD	8,046	263,331	03/24/2021	12/20/2028
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	93.4060	9,340,600	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	1.F FE	13,864,794	93.7010	12,594,351	13,441,000	13,704,842		(77,761)			3.559	2.919	AO	90,358	478,365	12/03/2020	04/23/2027
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1.G FE	7,850,000	94.4760	7,416,366	7,850,000	7,850,000					2.456	2.457	AO	36,953	192,796	10/17/2019	10/22/2025
06051G-HZ-5	BANK OF AMERICA CORP			1,2,5	1.F FE	4,218,920	81.2410	3,249,640	4,000,000	4,166,655		(21,701)			2.496	1.868	FA	38,272	99,840	07/20/2020	02/13/2031
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.G FE	2,607,997	89.0760	2,307,959	2,591,000	2,600,948		(3,470)			1.197	1.058	AO	5,772	31,014	12/14/2020	10/24/2026
06051G-JQ-3	BANK OF AMERICA CORP			1,2,5	1.G FE	5,000,000	88.3680	4,418,400	5,000,000	5,000,000					1.658	1.658	MS	25,331	82,900	03/08/2021	03/11/2027
06051G-JS-9	BANK OF AMERICA CORP			1,2,5	1.G FE	11,500,000	87.6530	10,080,095	11,500,000	11,500,000					1.734	1.734	JJ	88,073	199,410	04/16/2021	07/22/2027
06051G-JT-7	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	80.0070	8,000,700	10,000,000	10,000,000					2.687	2.687	AO	51,501	268,700	04/16/2021	04/22/2032
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,977,939	93.7830	1,908,484	2,035,000	2,006,665		7,911			2.800	3.243	MN	9,022	56,980	03/19/2019	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,307,645	92.0020	4,341,574	4,719,000	4,526,398		48,796			2.450	3.662	FA	43,035	115,616	03/15/2018	08/17/2026
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	9,539,616	94.0750	9,490,286	10,088,000	9,783,716		62,486			3.250	4.009	MN	40,983	327,860	11/05/2018	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.F FE	5,066,200	96.0200	4,801,000	5,000,000	5,039,351		(6,580)			3.850	3.686	AO	33,688	192,500	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.F FE	2,831,263	99.1650	2,805,378	2,829,000	2,829,305		(485)			3.450	3.432	FA	37,956	97,601	08/28/2018	08/11/2023
06406R-BG-1	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	16,000,000	95.6570	15,305,120	16,000,000	16,000,000					3.992	3.992	JD	31,936	319,360	06/08/2022	06/13/2028
06406R-BH-9	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	15,000,000	93.5180	14,027,700	15,000,000	15,000,000					4.289	4.289	JD	32,168	321,675	06/08/2022	06/13/2033
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC			1	2.C PL	4,820,400	98.3803	4,722,253	4,800,000	4,802,378		(3,066)			3.680	3.613	AO	43,179	176,640	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE				1.G FE	25,691,277	96.3269	24,756,024	25,700,000	25,695,561		900			3.740	3.744	JD	42,719	961,180	04/01/2019	06/15/2027
071734-AC-1	BAUSCH HEALTH COMPANIES INC		C	1,2	4.C FE	750,000	68.0640	510,480	750,000	750,000					5.750	5.749	FA	16,292	43,125	02/22/2019	08/15/2027
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	43,869,225	96.5890	42,016,215	43,500,000	43,574,237		(40,315)			3.375	3.275	AO	338,484	1,468,125	09/01/2015	10/08/2024
07274N-AW-3	BAYER US FINANCE II LLC			1,2	2.B FE	33,499,015	96.8630	32,754,223	33,815,000	33,743,229		35,328			3.375	3.491	JJ	526,246	1,141,256	05/09/2016	07/15/2024
07274N-AX-1	BAYER US FINANCE II LLC			1,2	2.B FE	8,129,040	93.2500	8,247,963	8,845,000	8,649,819		80,202			2.850	3.869	AO	53,217	252,083	09/21/2015	04/15/2025
07330N-AT-2	TRUIST BANK			2	1.F FE	9,983,000	95.0980	9,509,800	10,000,000	9,993,224		3,404			2.150	2.186	JD	14,931	215,000	12/03/2019	12/06/2024
073685-AH-2	BEACON ROOFING SUPPLY INC			1,2	4.B FE	968,125	83.4740	818,045	980,000	969,468		1,343			4.125	4.319	MN	5,165	40,637	01/20/2022	05/15/2029
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.B FE	25,375,950	97.4960	24,374,000	25,000,000	25,076,229		(42,516)			3.734	3.549	JD	41,489	933,500	03/25/2015	12/15/2024
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE	9,249,841	88.9860	6,390,975	7,182,000	9,165,662		(65,558)			4.685	2.940	JD	14,955	336,477	09/14/2021	12/15/2044
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	10,896,488	88.2040	10,385,139	11,774,000	10,890,669		(5,819)			4.669	5.169	JD	38,176	320,387	10/12/2022	06/06/2047
075887-CJ-6	BECTON DICKINSON AND CO			1,2	2.B FE	8,291,639	85.7200	6,919,318	8,072,000	8,252,137		(22,793)			2.823	2.480	MN	25,952	227,873	03/26/2021	05/20/2030
075887-CL-1	BECTON DICKINSON AND CO			1,2	2.B FE	8,748,769	79.0080	8,874,969	11,233,000	8,771,753		52,229	1,041,825		1.957	5.317	FA	85,489	121,980	10/14/2022	02/11/2031
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	17,576,592	85.1460	12,721,664	14,941,000	17,517,545		(59,048)			4.464	3.425	AO	166,742	666,966	02/02/2022	04/01/2048
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	9,956,100	78.1660	7,816,600	10,000,000	9,961,340		3,791			2.150	2.197	FA	81,222	216,792	08/09/2021	02/15/2032
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2.A FE	1,909,563	113.3920	2,069,404	1,825,000	1,865,092		(3,571)			8.350	7.968	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	VERIZON PENNSYLVANIA LLC				2.A FE	15,564,100	112.9250	16,938,750	15,000,000	15,299,188		(23,309)			8.750	8.417	FA	495,833	1,312,500	06/23/1994	08/15/2031
07831C-AA-1	BELLRING BRANDS INC			1,2	4.C FE	2,460,000	96.7040	2,417,600	2,500,000	2,461,110		1,110			7.000	7.279	MS	51,528	71,944	11/28/2022	03/15/2030
080555-AE-5	BELO CORP			1	3.C FE	373,625	97.5860	341,551	350,000	363,460		(2,541)			7.750	6.728	JD	2,260	27,125	06/19/2018	06/01/2027
080555-AF-2	BELO CORP			1	3.C FE	13,455	95.1370	12,368	13,000	13,270		(47)			7.250	6.727	MS	278	943	07/12/2018	09/15/2027
084653-E#-7	Berkshire Gas Company			1	1.G	5,200,000	71.2327	3,704,100	5,200,000	5,200,000					3.680	3.680	MS	63,787	191,360	04/23/2020	09/01/2050
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	22,456,166	98.0980	21,747,346	22,169,000	22,272,699		(53,922)			3.500	3.236	FA	323,298	775,915	12/03/2019	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	6,157,666	86.9780	4,183,642	4,810,000	6,075,691		(41,907)			4.500	2.858	FA	90,188	216,450	01/04/2021	02/01/2045
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	6,268,448	91.5440	5,163,997	5,641,000	6,156,366		(64,150)			3.700	2.330	JJ	96,242	208,717	03/24/2021	07/15/2030
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	11,685,609	65.7630	7,694,271	11,700,000	11,686,687		301			2.850	2.856	MN	42,608	333,450	10/27/2020	05/15/2051
08576P-AA-9	BERRY GLOBAL INC			1,2	3.B FE	58,794	96.3030	57,782	60,000	59,390		177			4.500	4.855	FA	1,020	2,700	06/17/2019	02/15/2026
085770-AB-1	BERRY GLOBAL INC			1,2	3.B FE	996,331	97.9800	940,608	960,000	974,754		(8,102)			5.625	4.550	JJ	24,900	54,000	02/07/2020	07/15/2027
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	29,581,620	75.8500	21,957,058	28,948,000	29,564,576		(13,749)			4.000	3.869	MN	141,524	1,157,920	09/14/2021	05/17/2051
09143#-AA-3	BISHOP HILL ENERGY, LLC			1	3.C PL	4,168,625	86.0596	3,587,502	4,168,625	4,168,625					3.280	3.281	MJSD	36,058	140,514	01/30/2020	06/30/2037
092114-AA-5	BLACK HILLS POWER INC			1	1.F FE	10,000,000	109.4780	10,947,800	10,000,000	10,000,000					7.230	7.228	FA	273,133	723,000	08/08/2002	08/15/2032
09261H-A*-8	Blackstone Private Credit Fund			1	2.B FE	25,000,000	94.6055	23,651,364	25,000,000	25,000,000					2.560	2.560	JD	49,778	928,000	06/10/2021	06/21/2024
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1				2.B FE	2,161,247	99.9624	2,086,284	2,087,068	2,086,738		(14,862)			4.500	3.759	MON	5,218	93,918	08/06/2015	01/11/2023
09659W-2F-0	BNP PARIBAS SA		C		1.G FE	9,596,700	94.4350	9,443,500	10,000,000	9,598,984		2,284			4.400	5.232	FA	167,444		12/15/2022	08/14/2028
09659W-2K-9	BNP PARIBAS SA		C	2,5	1.G FE	7,785,467	82.3750	6,412,894	7,785,000	7,785,668		201			3.052	3.051	JJ	110,879	118,799	01/26/2022	01/13/2031
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	7,628,975	78.2510	5,868,825	7,500,000	7,615,272		(12,216)			2.871	2.663	AO	43,065	215,325	12/14/2021	04/19/2032
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	10,025,900	81.5850	8,158,500	10,000,000	10,021,391		(3,498)			2.159	2.119	MS	63,571	215,900	09/15/2021	09/15/2029
09659W-2T-0	BNP PARIBAS SA		C	2,5	1.G FE	15,968,500	87.9900	14,078,400	16,000,000	15,962,883		(5,617)			2.591	2.651	JJ	185,400	207,280	01/20/2022	01/20/2028
097023-AK-1	BOEING CO				2.C FE	11,137,263	110.9590	10,984,941	9,900,000	10,872,597		(23,197)			7.875	6.947	AO	164,588	779,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO				2.C FE	393,980	104.1420	416,568	400,000	398,896		397			7.250	7.375	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO				2.C FE	14,201,516	100.1980	15,159,957	15,130,000	14,367,921		13,455			6.875	7.339	AO	219,595	1,040,188	01/06/2003	10/15/2043
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	921,218	89.1560	806,862	905,000	917,772		(1,681)			3.875	3.633	MS	11,690	35,069	12/04/2020	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	10,000	88.6250	8,863	10,000	10,000					4.000	4.000	JJ	200	416	06/07/2021	07/01/2029
099724-AJ-5	BORGWARNER INC			1,2	2.A FE	39,776,011	95.7280	37,812,560	39,500,000	39,544,171		(24,213)			3.375	3.309	MS	392,531	1,333,125	01/23/2019	03/15/2025
099724-AL-0	BORGWARNER INC			1,2	2.A FE	20,030,814	89.0920	17,339,976	19,463,000	19,845,273		(84,708)			2.650	2.167	JJ	257,885	515,770	12/02/2020	07/01/2027
100743-AJ-2	BOSTON GAS CO			1	2.A FE	2,436,719	83.7280	1,942,490	2,320,000	2,419,283		(3,344)			4.487	4.160	FA	39,326	104,098	02/23/2017	02/15/2042
100743-AK-9	BOSTON GAS CO			1,2	2.A FE	7,990,482	90.2830	7,220,834	7,998,000	7,994,416		716			3.150	3.161	FA	104,974	251,937	07/31/2017	08/01/2027
10103D-AA-4	BOSTON MEDICAL CENTER CORP			1	2.B FE	7,580,457	94.1290	7,102,033	7,545,000	7,558,826		(3,587)			4.519	4.462	JJ	170,479	340,959	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY			1,2	1.D FE	4,966,400	107.6961	5,384,805	5,000,000	4,968,237		8			7.625	7.674	JJ	175,799	381,250	06/24/1997	07/15/2097
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	18,014,655	83.9271	15,119,170	18,014,655	18,014,655					3.920	3.920	JD	1,962	706,174	11/22/2019	09/30/2038
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	11,000,000	95.5510	10,510,610	11,000,000	11,000,000					3.937	3.937	MS	120,297	433,070	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	3,000,000	96.8290	2,904,870	3,000,000	3,000,000					4.234	4.234	MN	19,406	127,020	11/01/2018	11/06/2028
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	16,681,839	94.8350	16,417,835	17,312,000	17,033,520		77,094			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	1.F FE	7,059,230	93.2360	6,899,464	7,400,000	7,229,440		38,517			3.017	3.636	JJ	102,327	223,258	04/16/2018	01/16/2027
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,356,197	95.2480	14,204,334	14,913,000	15,124,048		(48,423)			3.588	3.210	AO	114,447	535,078	03/09/2018	04/14/2027
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,000,000	96.1150	14,417,250	15,000,000	15,000,000					3.410	3.410	FA	198,917	511,500	02/06/2019	02/11/2026
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	10,000,000	83.7110	8,371,100	10,000,000	10,000,000					2.721	2.721	JJ	127,736	136,050	01/10/2022	01/12/2032
10524P-AB-6	BRAND INDUSTRIAL SERVICES INC			1,2	5.C FE	1,235,786	79.9110	1,098,776	1,375,000	1,239,903		12,543	177,322		8.500	12.286	JJ	53,892	116,875	10/26/2017	07/15/2025
10922N-AH-6	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	19,985,200	63.5290	12,705,800	20,000,000	19,986,185		825			3.850	3.854	JD	19,250	834,167	11/10/2021	12/22/2051
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1.F FE	3,593,550	100.8980	3,026,940	3,000,000	3,027,463		(58,492)			7.150	5.079	JD	9,533	214,500	03/10/2010	06/15/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	14,806,574	95.4510	13,902,438	14,565,000	14,688,122		(35,532)			3.200	2.927	JD	20,715	466,080	07/09/2019	06/15/2026
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,341,000	95.4390	2,920,433	3,060,000	3,238,304		(36,349)			3.450	2.120	MN	13,490	105,570	02/11/2020	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,899,634	96.5880	3,352,569	3,471,000	3,749,928		(53,558)			3.900	2.158	FA	49,259	135,369	02/20/2020	02/20/2028
110122-DU-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	15,941,920	87.2390	13,958,240	16,000,000	15,946,317		4,397			2.950	2.992	MS	138,978	253,044	02/15/2022	03/15/2032
110122-DW-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	9,458,865	78.0830	7,417,885	9,500,000	9,459,621		756			3.700	3.724	MS	103,497	188,443	02/15/2022	03/15/2052
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	4,805,200	108.0170	4,320,680	4,000,000	4,299,620		(57,070)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	19,672,122	89.5880	17,492,953	19,526,000	19,602,215		(69,907)			4.150	4.048	MN	103,542	475,715	12/14/2022	11/15/2030
11135F-AS-0	BROADCOM INC			1,2	2.C FE	5,481,650	88.2840	4,414,200	5,000,000	5,444,693		(36,957)			4.300	3.218	MN	27,472	215,000	01/13/2022	11/15/2032

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11135F-BJ-9	BROADCOM INC			1,2	2.C FE	15,941,540	71.5910	11,454,560	16,000,000	15,943,901		2,361			3.500	3.526	FA	211,556	560,000	01/13/2022	02/15/2041
11135F-BQ-3	BROADCOM INC			1,2	2.C FE	3,295,947	72.1740	3,288,247	4,556,000	3,311,995		16,048			3.187	6.140	MN	18,553	72,600	09/20/2022	11/15/2036
11135F-BR-1	BROADCOM INC			1,2	2.C FE	5,197,452	91.0020	4,732,104	5,200,000	5,197,760		308			4.000	4.008	AO	43,911	104,578	03/31/2022	04/15/2029
11135F-BT-7	BROADCOM INC			1,2	2.C FE	9,978,100	87.9010	8,790,100	10,000,000	9,979,554		1,454			4.150	4.177	AO	87,611	208,653	03/31/2022	04/15/2032
11135F-BV-2	BROADCOM INC			1,2	2.C FE	1,639,020	87.4030	1,748,060	2,000,000	1,641,318		2,298			4.926	6.915	MN	12,589	56,649	11/03/2022	05/15/2037
11135R-AA-3	BROADSTREET PARTNERS INC			1,2	5.B FE	1,411,250	85.9620	1,289,430	1,500,000	1,414,152		2,501			5.875	6.985	AO	18,604	58,750	12/06/2022	04/15/2029
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	13,204,767	79.9630	8,516,060	10,650,000	13,105,139		(65,309)			4.700	3.309	MS	140,432	500,550	08/17/2021	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	27,383,276	91.9600	24,951,507	27,133,000	27,192,486		(139,031)			3.900	3.761	JJ	458,548	387,290	09/27/2022	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC		C	1,2	1.G FE	8,358,910	95.5020	6,685,140	7,000,000	8,058,342		(163,843)			4.850	2.147	MS	86,761	339,500	02/24/2021	03/29/2029
11271L-AE-2	BROOKFIELD FINANCE INC		C	1,2	1.G FE	7,036,140	90.6520	5,439,120	6,000,000	6,836,276		(108,737)			4.350	2.201	AO	55,100	261,000	02/22/2021	04/15/2030
11271L-AF-9	BROOKFIELD FINANCE INC		C	1,2	1.G FE	5,229,500	63.8140	3,190,700	5,000,000	5,222,701		(4,883)			3.500	3.255	MS	44,236	175,000	07/21/2021	03/30/2051
11271L-AJ-1	BROOKFIELD FINANCE INC		C	1,2	1.G FE	3,341,850	65.2680	3,263,400	5,000,000	3,347,045		5,195			3.625	6.054	FA	68,472		10/03/2022	02/15/2052
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	38,310,250	98.2650	37,415,381	38,076,000	38,116,727		(37,546)			4.000	3.895	AO	380,760	1,523,040	04/18/2017	04/01/2024
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	3,691,979	63.4110	2,203,532	3,475,000	3,682,156		(4,890)			3.450	3.120	AO	25,310	119,888	12/08/2020	04/15/2050
11272B-AA-1	BROOKFIELD FINANCE I (UK) PLC		C	1,2	1.G FE	8,741,706	76.0520	6,658,353	8,755,000	8,743,318		1,150			2.340	2.356	JJ	85,930	208,281	08/12/2021	01/30/2032
11284D-AC-9	BROOKFIELD PROPERTY REIT INC			1,2	4.A FE	2,000,000	84.5450	1,690,900	2,000,000	2,000,000					4.500	4.500	AO	22,500	90,500	09/22/2021	04/01/2027
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	4,088,710	74.8150	3,014,296	4,029,000	4,083,299		(1,237)			4.273	4.185	MS	50,691	172,159	03/15/2018	03/15/2048
115885-AK-1	ALLIED WASTE INDUSTRIES LLC			1	2.B FE	9,146,610	109.6820	9,871,380	9,000,000	9,098,028		(4,577)			7.400	7.267	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AG-4	BRUNSWICK CORP			1	2.B FE	9,947,978	106.5780	10,631,156	9,975,000	9,966,238		1,561			7.125	7.148	FA	296,133	710,719	12/18/2007	08/01/2027
118230-AU-5	BUCKEYE PARTNERS LP			1,2	3.B FE	1,727,348	87.8620	1,581,516	1,800,000	1,748,415		7,952			4.500	5.112	MS	27,000	81,000	03/09/2020	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	973,100	89.1460	846,887	950,000	971,075		(783)			5.000	4.808	MS	15,833	47,500	02/25/2020	03/01/2030
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	27,742,249	82.0880	23,857,235	29,063,000	27,774,107		37,491			2.750	3.327	MN	104,344	642,043	12/07/2022	05/14/2031
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	8,943,701	90.1130	8,245,340	9,150,000	8,979,392		5,468			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	1.D FE	29,898,300	99.2920	29,787,600	30,000,000	29,992,195		11,421			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	1.G FE	2,006,890	97.7210	1,973,964	2,020,000	2,017,301		1,551			3.400	3.483	MS	22,893	68,680	08/10/2015	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	6,503,922	90.7810	4,902,174	5,400,000	6,403,056		(32,249)			4.550	3.321	MS	81,900	245,700	10/01/2019	09/01/2044
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	11,997,358	81.5660	8,106,029	9,938,000	11,871,351		(59,418)			3.900	2.754	FA	161,493	387,582	01/22/2021	08/01/2046
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	3,392,139	83.6780	2,427,499	2,901,000	3,358,646		(11,949)			4.050	3.134	JD	5,222	117,491	02/06/2020	06/15/2048
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	4,972,350	89.2860	4,464,300	5,000,000	4,972,881		531			4.450	4.483	JJ	126,083		05/31/2022	01/15/2053
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	2,767,410	106.6900	3,200,700	3,000,000	2,948,343		15,053			7.000	7.663	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC				1.D FE	299,853	113.1490	339,447	300,000	299,957		2			7.290	7.292	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	3,406,285	114.2740	3,428,220	3,000,000	3,404,751		(230)			7.250	6.381	FA	90,625	217,500	07/01/2003	08/01/2097
122014-AH-6	BURLINGTON RESOURCES LLC				1.F FE	995,190	106.2340	1,062,340	1,000,000	999,225		309			8.200	8.239	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AK-9	PARAMOUNT GLOBAL			1,2	2.B FE	12,774,460	72.9610	9,937,288	13,620,000	12,847,110		18,659			4.900	5.346	FA	252,121	667,380	11/14/2018	08/15/2044
124857-AQ-6	PARAMOUNT GLOBAL			1,2	2.B FE	6,167,814	95.9260	5,685,534	5,927,000	6,015,699		(29,736)			4.000	3.434	JJ	109,320	237,080	06/20/2017	01/15/2026
124857-AT-0	PARAMOUNT GLOBAL			1,2	2.B FE	6,054,492	88.7070	5,474,109	6,171,000	6,109,043		10,834			3.375	3.591	FA	78,680	208,271	08/21/2017	02/15/2028
124857-AX-1	PARAMOUNT GLOBAL			1,2	2.B FE	7,263,144	89.2110	7,020,906	7,870,000	7,494,126		59,646			3.700	4.710	JD	24,266	291,190	11/02/2018	06/01/2028
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3.C FE	503,750	96.8470	484,235	500,000	501,491		(398)			5.500	5.401	MN	4,583	27,500	06/15/2016	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.C FE	753,750	93.3120	699,840	750,000	751,990		(402)			5.125	5.056	MN	6,406	38,438	03/30/2017	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.C FE	1,707,686	90.8740	1,590,295	1,750,000	1,705,215		1,193			5.000	5.527	FA	36,458	34,500	08/17/2022	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			2	3.C FE	1,090,200	90.3930	903,930	1,000,000	1,057,823		(21,095)			5.375	3.041	JD	4,479	53,750	06/10/2021	06/01/2029
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	2,850,822	82.8020	2,326,736	2,810,000	2,847,044		(1,497)			4.500	4.387	FA	47,770	126,450	04/16/2020	08/15/2030
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.C FE	1,319,498	79.6000	1,022,860	1,285,000	1,314,521		(2,398)			4.500	4.211	MN	9,638	57,825	10/07/2020	05/01/2032
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.C FE	1,000,000	73.9480	739,480	1,000,000	1,000,000					4.250	4.250	JJ	19,597	38,840	08/02/2021	01/15/2034
1248EP-CS-0	CCO HOLDINGS LLC			1,2	3.C FE	925,000	93.9260	939,260	1,000,000	926,477		1,477			6.375	7.809	MS	25,146		11/02/2022	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12511V-AA-6	CDI ESCROW ISSUER INC			1,2	4.A FE	500,000	90.1570	450,785	500,000	500,000					5.750	5.750	AO	7,188	13,417	03/30/2022	04/01/2030
12513G-BD-0	CDW LLC			1,2	2.C FE	716,175	91.9880	657,714	715,000	715,779		(130)			4.250	4.226	AO	7,597	30,388	09/13/2019	04/01/2028
12513G-BE-8	CDW LLC			1,2	2.C FE	718,047	97.2550	690,511	710,000	713,967		(1,599)			4.125	3.872	MN	4,881	29,288	05/15/2020	05/01/2025
12513G-BF-5	CDW LLC			1,2	2.C FE	344,955	85.2250	292,322	343,000	344,464		(214)			3.250	3.172	FA	4,211	11,148	08/20/2020	02/15/2029
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC				2.C PL	4,201,006	85.3611	3,586,025	4,201,006	4,201,006					4.070	4.070	JD	85,965	172,929	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC				2.B	9,069,886	87.9248	7,974,676	9,069,886	9,069,886					4.530	4.530	JD	206,574	410,866	12/04/2015	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC				2.B YE	6,460,737	85.6417	5,533,084	6,460,737	6,460,737					4.210	4.210	JD	136,754	271,997	02/04/2016	06/30/2041
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.B FE	500,000	75.5280	377,640	500,000	500,000					5.250	5.247	MN	3,354	20,490	01/20/2022	05/15/2030
125523-AH-3	CIGNA CORP			1,2	2.A FE	4,187,843	96.4620	3,542,085	3,672,000	4,069,794		(66,673)			4.375	2.281	AO	33,915	160,650	03/17/2021	10/15/2028
125523-BK-5	CIGNA CORP			1,2	2.A FE	6,965,287	77.1840	4,787,724	6,203,000	6,942,049		(19,950)			3.875	3.168	AO	50,744	240,366	10/28/2021	10/15/2047
125523-BV-1	CIGNA CORP			1,2	2.A FE	10,567,817	98.8910	10,374,655	10,491,000	10,495,682		(12,622)			3.000	2.877	JJ	145,126	314,730	09/22/2016	07/15/2023
125523-BX-7	CIGNA CORP			1,2	2.A FE	1,585,712	97.6550	1,562,480	1,600,000	1,597,614		1,572			3.500	3.606	JD	2,489	56,000	08/05/2014	06/15/2024
125523-CF-5	CIGNA CORP			1,2	2.A FE	7,341,476	89.9020	5,435,475	6,046,000	7,307,935		(33,541)			4.800	3.476	JJ	133,818	145,104	01/14/2022	07/15/2046
12589Y-AF-6	PANHANDLE EASTERN PIPE LINE COMPANY LP			1	2.C FE	4,951,700	102.9400	5,147,000	5,000,000	4,980,868		2,233			7.000	7.074	JJ	161,389	350,000	09/03/1999	07/15/2029
12610#-AJ-2	CBRE U.S. CORE PARTNERS REIT OPERATING,			1	2.B	15,000,000	90.8506	13,627,587	15,000,000	15,000,000					3.200	3.200	JD	33,333	240,000	03/09/2022	06/06/2027
12610#-AK-9	CBRE U.S. CORE PARTNERS REIT OPERATING,			1	2.B	7,500,000	87.2652	6,544,892	7,500,000	7,500,000					3.350	3.350	JD	17,448	125,625	03/09/2022	06/06/2029
12621E-AL-7	CNO FINANCIAL GROUP INC			1,2	2.C FE	245,000	95.0890	232,968	245,000	245,000					5.250	5.249	MN	1,108	12,863	05/29/2019	05/30/2029
12626P-AM-5	CRH AMERICA INC			1,2	2.A FE	30,656,088	96.5220	29,306,010	30,362,000	30,446,577		(41,601)			3.875	3.725	MN	140,530	1,176,528	09/06/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	3,519,147	88.9830	2,907,075	3,267,000	3,493,731		(5,900)			5.125	4.618	MN	19,999	167,434	04/02/2018	05/18/2045
126307-AH-0	CSC HOLDINGS LLC			1	5.A FE	642,000	93.2100	629,168	675,000	643,393		1,393			5.250	8.844	JD	2,953		12/09/2022	06/01/2024
126307-AQ-0	CSC HOLDINGS LLC			1,2	4.A FE	1,585,690	84.1560	1,384,366	1,645,000	1,588,166		2,476			5.500	6.410	AO	19,100	73,975	10/11/2022	04/15/2027
126307-AY-3	CSC HOLDINGS LLC			1,2	5.A FE	1,300,000	67.7690	880,997	1,300,000	1,300,000					7.500	7.496	MS	28,708	97,500	03/22/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	4.A FE	600,000	82.0480	492,288	600,000	600,000					6.500	6.499	FA	16,250	39,000	01/24/2019	02/01/2029
126307-BF-3	CSC HOLDINGS LLC			1,2	4.A FE	928,838	65.2350	606,686	930,000	929,075		97			5.375	5.389	FA	11,858	31,388	08/11/2020	02/15/2031
126307-BH-9	CSC HOLDINGS LLC			1,2	4.A FE	500,000	69.5000	347,500	500,000	500,000					4.500	4.499	MN	2,875	22,500	04/29/2021	11/15/2031
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2.A FE	31,263,417	92.9160	29,297,344	31,531,000	31,377,361		29,988			3.400	3.516	MN	154,852	1,072,054	11/27/2018	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	6,674,100	82.4340	5,228,789	6,343,000	6,638,904		(7,253)			4.400	4.091	MN	40,313	279,092	09/07/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	19,277,055	93.7810	18,561,136	19,792,000	19,307,399		10,585			3.950	4.456	AO	188,931	535,383	11/02/2022	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	4,906,063	82.5050	4,102,974	4,973,000	4,911,879		1,265			4.500	4.583	AO	54,081	223,785	03/27/2018	04/04/2048
126408-GK-3	CSX CORP			1	2.A FE	5,297,800	106.7210	5,336,050	5,000,000	5,214,678		(9,475)			6.150	5.707	MN	51,250	307,500	03/03/2011	05/01/2037
126408-GU-1	CSX CORP			1,2	2.A FE	3,467,616	100.4620	3,152,498	3,138,000	3,427,730		(10,210)			5.500	4.727	AO	36,436	172,590	10/09/2018	04/15/2041
126408-GY-3	CSX CORP			1,2	2.A FE	15,308,223	83.7050	12,361,554	14,768,000	15,302,736		(18,746)			4.100	3.831	MS	178,283	605,488	03/30/2021	03/15/2044
126408-HF-3	CSX CORP			1,2	2.A FE	20,517,586	78.7810	14,101,799	17,900,000	20,379,647		(72,859)			3.800	2.972	MN	113,367	680,200	02/16/2021	11/01/2046
126408-HN-6	CSX CORP			1,2	2.A FE	5,064,684	90.8420	3,994,323	4,397,000	5,017,958		(14,199)			4.750	3.871	MN	26,687	208,858	07/11/2019	11/15/2048
126408-HP-1	CSX CORP			1,2	2.A FE	20,575,371	87.4580	15,977,702	18,269,000	20,497,242		(57,268)			4.500	3.725	MS	242,064	822,105	07/19/2021	03/15/2049
126408-HR-7	CSX CORP			1,2	2.A FE	10,676,195	72.0490	7,675,380	10,653,000	10,676,255		(834)			3.350	3.335	MS	105,080	356,876	12/10/2020	09/15/2049
126410-LL-1	CSX TRANSPORTATION INC				1.G FE	14,043,999	119.8500	16,611,210	13,860,000	14,015,984		(3,077)			7.875	7.764	MN	139,466	1,091,475	08/24/2004	05/15/2043
12656*-AQ-5	CSLB Holdings Inc.			1	1.G	7,000,000	89.6251	6,273,754	7,000,000	7,000,000					2.380	2.380	MN	15,734	166,600	05/06/2020	05/27/2027
12656*-AR-3	CSLB Holdings Inc.			1	1.G	10,200,000	85.1079	8,681,003	10,200,000	10,200,000					2.650	2.650	MN	25,528	270,300	05/06/2020	08/27/2030
12657N-AA-8	BIP-V CHINOOK HOLDCO LLC			1,2	4.A FE	877,500	87.6220	876,220	1,000,000	879,156		1,656			5.500	7.453	JD	2,444	27,500	11/03/2022	06/15/2031
12661P-AA-7	CSL FINANCE PLC		C	2	1.G FE	6,569,171	95.6700	6,604,100	6,903,000	6,585,808		16,637			3.850	5.048	AO	47,247	132,883	09/30/2022	04/27/2027
12661P-AB-5	CSL FINANCE PLC		C	2	1.G FE	11,941,743	94.3110	11,311,661	11,994,000	11,946,395		4,652			4.050	4.122	AO	86,357	242,878	05/10/2022	04/27/2029
12661P-AC-3	CSL FINANCE PLC		C	1,2	1.G FE	11,398,371	94.1450	11,287,986	11,990,000	11,398,767		2,366	551,035		4.250	4.913	AO	90,591	254,788	04/20/2022	04/27/2032
12661P-AD-1	CSL FINANCE PLC		C	2	1.G FE	11,825,840	89.3110	10,717,320	12,000,000	11,829,271		3,431			4.625	4.737	AO	98,667	277,500	05/16/2022	04/27/2042
12661P-AE-9	CSL FINANCE PLC		C	1,2	1.G FE	28,074,212	90.1410	29,063,261	32,242,000	28,085,406		11,195			4.750	5.646	AO	272,266	409,498	11/08/2022	04/27/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	20,710,200	97.6320	19,526,400	20,000,000	20,199,770		(84,164)			3.875	3.412	JJ	346,597	775,000	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	35,458,250	93.3870	32,685,450	35,000,000	35,167,739		(49,861)			2.875	2.717	JD	83,854	1,006,250	09/27/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	14,464,725	96.7260	12,704,960	13,135,000	13,995,464		(263,276)	532,926		4.300	2.835	MS	150,615	564,805	06/16/2020	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	2,927,744	91.6270	2,684,671	2,930,000	2,928,105		83			4.780	4.786	MS	37,348	140,054	09/17/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	5,746,050	90.2670	4,513,350	5,000,000	5,695,868		(15,911)			5.050	4.145	MS	67,333	252,500	09/09/2019	03/25/2048
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	10,934,284	93.3910	10,097,435	10,812,000	10,878,729		(18,074)			3.000	2.812	FA	122,536	324,360	10/22/2019	08/15/2026
12674C-AA-1	CA MAGNUM HOLDINGS		C	1,2	4.A FE	1,107,500	91.0400	1,092,480	1,200,000	1,118,719		11,219			5.375	7.430	AO	10,929	37,535	05/18/2022	10/31/2026
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	959,164	77.9070	732,326	940,000	955,438		(1,903)			4.000	3.731	MN	4,804	37,600	01/07/2021	11/15/2030
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A				2.A	5,895,491	91.3391	5,494,047	6,014,998	5,925,325		16,989			3.573	3.774	MON	12,537	228,644	04/01/2019	09/10/2031
12708#-AA-4	CHARTER CLUB				2.B PL	23,409,592	96.9574	22,697,339	23,409,592	23,409,592					5.550	5.550	MON	57,744	1,299,231	07/16/2018	07/15/2035
127097-E#-6	COTERRA ENERGY INC.			1	2.B	12,491,625	94.4088	11,801,097	12,500,000	12,511,571		(2,857)			3.770	3.743	MS	134,830	471,250	03/29/2019	09/18/2026
127097-E@-8	COTERRA ENERGY INC.			1	2.B	5,521,175	96.7912	5,323,518	5,500,000	5,507,267		(4,052)			3.670	3.590	MS	57,752	201,850	03/29/2019	09/18/2024
12769G-AA-8	CAESARS ENTERTAINMENT INC			1,2	5.A FE	1,000,000	81.3200	813,200	1,000,000	1,000,000					4.625	4.624	AO	9,764	48,948	09/10/2021	10/15/2029
12770R-AA-1	CAESARS RESORT COLLECTION LLC			1,2	4.A FE	1,130,073	98.0000	1,102,500	1,125,000	1,129,525		(528)			5.750	5.575	JJ	32,344	7,188	08/18/2022	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND, LLC				2.B PL	5,979,437	97.4123	5,824,710	5,979,437	5,979,437					5.710	5.710	JJ	157,435	341,426	01/15/2009	01/15/2032
131347-CK-0	CALPINE CORP			1,2	3.A FE	616,000	95.3700	587,479	616,000	616,000					5.250	5.249	JD	2,695	32,340	12/04/2017	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3.A FE	430,000	89.3740	384,308	430,000	430,000					4.500	4.499	FA	7,310	19,350	12/10/2019	02/15/2028
131347-CP-9	CALPINE CORP			1,2	4.A FE	626,250	86.1710	646,283	750,000	628,618		2,368			4.625	8.040	FA	14,453		11/03/2022	02/01/2029
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC			1	1.E PL	20,500,000	94.5312	19,378,896	20,500,000	20,500,000					4.910	4.909	FA	413,804	1,006,550	08/03/2018	08/03/2028
133434-AA-8	CAMERON LNG LLC			1,2	1.G FE	10,000,000	84.3560	8,435,600	10,000,000	10,000,000					2.902	2.902	JJ	133,814	290,200	12/05/2019	07/15/2031
133434-AD-2	CAMERON LNG LLC			1,2	1.G FE	8,160,000	79.1560	6,459,130	8,160,000	8,160,000					3.701	3.701	JJ	139,256	302,002	12/05/2019	01/15/2039
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC				2.B FE	20,839,782	93.7378	17,285,257	18,440,000	20,686,787		(38,321)			5.572	4.775	AO	256,869	1,032,885	08/07/2018	10/01/2050
134429-BF-5	CAMPBELL SOUP CO			1,2	2.B FE	9,906,828	97.6900	9,118,385	9,334,000	9,570,033		(111,325)			3.950	2.666	MS	108,560	368,693	11/20/2019	03/15/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	27,106,384	95.5870	22,330,079	23,361,000	25,920,484		(489,565)			4.150	1.826	MS	285,458	969,482	11/17/2020	03/15/2028
134429-BH-1	CAMPBELL SOUP CO			1,2	2.B FE	22,918,971	88.9070	16,712,738	18,798,000	22,750,259		(99,232)			4.800	3.518	MS	265,678	902,304	05/13/2021	03/15/2048
134429-BJ-7	CAMPBELL SOUP CO			1,2	2.B FE	10,941,563	83.0340	9,064,822	10,917,000	10,937,629		(2,633)			2.375	2.346	AO	48,255	259,279	06/09/2021	04/24/2030
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	4,774,000	94.2520	4,712,600	5,000,000	4,902,900		28,613			2.750	3.403	MS	45,833	137,500	03/16/2018	03/01/2026
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	38,783,952	98.1640	37,596,812	38,300,000	38,361,516		(56,073)			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	2.A FE	14,980,650	97.2670	14,590,050	15,000,000	14,995,370		2,093			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	2.A FE	16,830,006	94.3830	16,454,732	17,434,000	17,097,327		67,546			3.850	4.334	JD	55,934	671,209	11/29/2018	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.A FE	2,990,196	87.5270	2,512,025	2,870,000	2,979,974		(2,457)			4.950	4.682	JD	11,839	142,065	06/14/2018	06/01/2047
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	6,646,314	95.7060	6,622,855	6,920,000	6,830,005		40,902			2.900	3.553	FA	83,617	200,680	03/16/2018	02/01/2025
13806C-AA-0	CANPACK SA		C	1,2	3.C FE	2,000,000	79.1780	1,583,560	2,000,000	2,000,000					3.875	3.874	MN	9,903	84,604	10/04/2021	11/15/2029
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2.A FE	22,569,103	99.3220	21,935,264	22,085,000	22,123,165		(82,389)			3.500	3.113	JD	34,354	772,975	02/24/2017	06/15/2023
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	10,483,307	98.7400	10,373,624	10,506,000	10,500,738		4,698			3.900	3.948	JJ	172,999	409,734	01/24/2019	01/29/2024
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	17,564,466	72.0200	13,405,803	18,614,000	17,641,163		76,328			2.359	2.981	JJ	185,400	309,784	02/08/2022	07/29/2032
14040H-CN-3	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	10,000,000	85.6910	8,569,100	10,000,000	10,000,000					3.273	3.272	MS	109,100	161,832	03/01/2022	03/01/2030
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	13,000,000	96.8670	12,592,710	13,000,000	13,000,000					4.927	4.925	MN	90,739	322,034	05/05/2022	05/10/2028
14040H-CV-5	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	10,000,000	95.3930	9,539,300	10,000,000	10,000,000					5.247	5.246	JJ	224,455		07/25/2022	07/26/2030
14042M-A@-1	CAPITAL POWER CORPORATION			1	2.C FE	14,846,708	96.1743	14,195,996	14,760,692	14,760,692				(1,072,740)	4.560	4.559	JD	35,524	687,742	05/23/2019	06/12/2029
14149Y-AY-4	CARDINAL HEALTH INC			1	2.B FE	5,428,896	99.6050	5,279,065	5,300,000	5,304,092		(20,037)			3.200	2.812	MS	49,938	169,600	03/30/2016	03/15/2023
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2.B FE	32,145,730	96.9380	31,020,160	32,000,000	32,029,219		(18,068)			3.500	3.439	MN	143,111	1,120,000	01/27/2016	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1,2	2.B FE	6,983,760	96.8510	6,779,570	7,000,000	6,995,117		1,687			3.750	3.777	MS	77,292	262,500	06/17/2015	09/15/2025
141781-AD-6	CARGILL INC				1.F FE	6,965,789	109.6300	7,893,360	7,200,000	7,047,939		6,668			6.875	7.123	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AU-8	CARGILL INC			1	1.F FE	9,775,850	101.2950	10,129,500	10,000,000	9,849,600		6,760			6.125	6.290	MS	180,347	612,500	07/17/2007	09/15/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781-BC-7	CARGILL INC			1	1.F FE	4,021,200	81.5240	2,890,026	3,545,000	3,975,188		(15,222)			4.100	3.264	MN	24,224	145,345	11/13/2019	11/01/2042
141781-BG-8	CARGILL INC			1	1.F FE	6,988,324	99.7410	6,978,878	6,997,000	6,996,696		1,840			3.250	3.277	MS	75,801	227,403	03/01/2018	03/01/2023
141781-BK-9	CARGILL INC			1,2	1.F FE	18,882,539	90.7280	16,988,818	18,725,000	18,830,282		(15,788)			3.250	3.146	MN	64,237	608,563	07/09/2019	05/23/2029
141781-BM-5	CARGILL INC			1,2	1.F FE	19,662,285	82.1670	16,545,969	20,137,000	19,692,968		38,195			2.125	2.444	AO	80,828	427,911	04/06/2022	04/23/2030
141781-BQ-6	CARGILL INC			1,2	1.F FE	5,138,460	77.4360	4,646,160	6,000,000	5,199,479		61,019			1.700	3.618	FA	42,217	51,000	04/07/2022	02/02/2031
141781-BS-2	CARGILL INC			1,2	1.F FE	4,767,050	79.0450	3,952,250	5,000,000	4,787,201		20,151			2.125	2.668	MN	15,052	106,250	01/18/2022	11/10/2031
141781-BV-5	CARGILL INC			1,2	1.F FE	1,499,028	95.4470	1,438,386	1,507,000	1,500,051		1,023			3.625	3.742	AO	10,471	27,314	04/19/2022	04/22/2027
141781-BW-3	CARGILL INC			1,2	1.F FE	6,953,730	91.7820	6,424,740	7,000,000	6,956,903		3,173			4.000	4.079	JD	7,000	186,667	04/19/2022	06/22/2032
141781-G*-9	CARGILL, INCORPORATED				1.F FE	5,000,000	105.8600	5,293,000	5,000,000	5,000,000					8.930	8.847	JD	27,286	446,500	11/18/1994	12/09/2024
143658-BL-5	CARNIVAL CORP			1,2	4.C FE	1,525,625	79.8680	1,198,020	1,500,000	1,521,707		(3,832)			7.625	7.214	MS	38,125	95,313	03/29/2022	03/01/2026
143658-BR-2	CARNIVAL CORP			1,2	4.C FE	500,000	67.0080	335,040	500,000	500,000					6.000	6.000	MN	5,000	29,917	10/19/2021	05/01/2029
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	335,838	95.2750	333,463	350,000	335,886		49			6.375	7.272	JJ	10,342		12/30/2022	07/15/2028
144285-AM-5	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	649,113	100.4660	654,034	651,000	649,138		25			7.625	7.676	MS	14,616	18,957	11/28/2022	03/15/2030
14448C-AP-9	CARRIER GLOBAL CORP			1,2	2.C FE	15,000,000	90.2030	13,530,450	15,000,000	15,000,000					2.493	2.493	FA	141,270	373,950	02/13/2020	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	31,289,689	84.2740	25,448,641	30,197,500	31,074,642		(117,042)			2.722	2.262	FA	310,524	821,976	04/16/2021	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	18,154,884	75.7630	12,863,800	16,979,000	18,083,241		(50,657)			3.377	2.884	AO	136,974	573,381	01/13/2022	04/05/2040
14456#-AA-4	CARRIX, INC.			1	2.C PL	25,000,000	98.1319	24,532,983	25,000,000	25,000,000					4.960	4.919	JJ	520,111	1,240,000	06/02/2017	07/31/2027
14456#-AE-6	CARRIX, INC.			1	2.C PL	20,100,000	89.3970	17,968,804	20,100,000	20,100,000					3.940	3.939	JJ	332,175	791,940	10/23/2019	07/31/2029
147528-F#-5	CASEY'S GENERAL STORES, INC.				2.B PL	3,537,720	91.2745	3,285,881	3,600,000	3,553,081		4,380			3.720	3.896	AO	23,436	133,920	04/01/2019	10/28/2031
147528-F*-9	CASEY'S GENERAL STORES, INC.				2.B PL	1,349,960	94.3529	1,273,764	1,350,000	1,350,005		(1)			3.750	3.750	JD	1,969	50,625	04/01/2019	12/18/2028
147528-G#-4	CASEY'S GENERAL STORES, INC.			1	2.B PL	30,000,000	85.4114	25,623,423	30,000,000	30,000,000					2.850	2.850	FA	344,375	855,000	03/03/2020	08/06/2030
147528-G@-6	CASEY'S GENERAL STORES, INC.			1	2.B PL	15,197,028	93.6899	14,428,251	15,400,000	15,268,719		20,408			3.770	3.940	FA	208,041	580,580	03/29/2019	08/22/2028
147528-H*-7	CASEY'S GENERAL STORES, INC.			1	2.B PL	9,600,000	82.4938	7,919,406	9,600,000	9,600,000					2.960	2.960	FA	114,453	284,160	03/03/2020	08/06/2032
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC		C	1,2	4.A FE	2,427,500	86.7730	2,169,325	2,500,000	2,430,813		3,313			5.000	5.702	AO	26,389	110,556	09/29/2022	04/15/2027
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	333,113	93.4070	308,243	330,000	331,906		(368)			5.000	4.856	JJ	7,608	16,500	06/25/2019	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	835,000	79.6570	665,136	835,000	835,000					3.125	3.125	FA	9,858	26,094	02/10/2021	02/15/2029
148888-AA-4	Catalyst Old River Hydroelectric Limited			1	2.C PL	7,651,476	91.2671	6,983,280	7,651,476	7,651,476					4.000	4.002	MJSD	78,303	229,544	04/24/2020	11/30/2029
149123-BS-9	CATERPILLAR INC			1	1.F FE	6,449,999	101.7560	5,764,477	5,665,000	6,353,448		(24,290)			5.200	4.242	MN	27,821	294,580	09/24/2018	05/27/2041
149123-CB-5	CATERPILLAR INC			1	1.F FE	2,954,153	85.1040	2,765,880	3,250,000	3,002,512		7,826			3.803	4.386	FA	46,692	123,598	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			1,2	1.F FE	30,102,750	98.0570	29,417,100	30,000,000	30,016,339		(14,067)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	5,217,208	98.9500	5,095,925	5,150,000	5,163,247		(14,340)			3.750	3.455	MN	19,849	193,125	01/08/2019	11/24/2023
14916R-AF-1	COMMONSPIRIT HEALTH			1	1.G FE	38,803,423	99.2140	38,435,504	38,740,000	38,744,706		(7,837)			4.200	4.179	FA	677,950	1,627,080	02/06/2014	08/01/2023
150190-AB-2	CEDAR FAIR LP			1,2	4.C FE	93,625	95.5190	95,519	100,000	93,901		276			5.375	7.048	AO	1,135	2,688	10/07/2022	04/15/2027
150190-AE-6	CEDAR FAIR LP			1,2	4.C FE	1,596,900	90.1630	1,494,903	1,658,000	1,579,819		(4,913)			5.250	5.873	JJ	40,137	43,785	11/21/2022	07/15/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA		C		2.B FE	15,656,923	83.8610	13,100,916	15,622,179	15,655,317		(1,105)			5.200	5.179	JD	20,309	810,633	05/05/2017	06/22/2047
151290-BZ-5	CEMEX SAB DE CV		C	2	3.A FE	295,000	84.6200	249,629	295,000	295,000					3.875	3.875	JJ	5,398	11,431	01/07/2021	07/11/2031
15132H-AF-8	CENCOSUD SA		C	1,2	2.C FE	10,787,500	99.2170	9,921,700	10,000,000	10,200,954		(101,531)			5.150	4.023	FA	198,847	515,000	07/25/2016	02/12/2025
15132H-AH-4	CENCOSUD SA		C	2	2.C FE	14,947,050	94.9510	14,242,650	15,000,000	14,973,225		5,213			4.375	4.419	JJ	298,958	656,250	07/12/2017	07/17/2027
15135B-AR-2	CENTENE CORP			1,2	2.C FE	163,614	93.9050	154,943	165,000	164,097		160			4.250	4.374	JD	312	7,013	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	2.C FE	584,025	91.6950	522,662	570,000	580,285		(1,279)			4.625	4.316	JD	1,172	26,363	11/22/2019	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	2.C FE	405,000	84.6350	342,772	405,000	405,000					3.375	3.375	FA	5,164	13,669	02/05/2020	02/15/2030
15135B-AW-1	CENTENE CORP			1,2	2.C FE	170,000	81.9260	139,274	170,000	170,000					3.000	3.000	AO	1,077	5,100	09/23/2020	10/15/2030
15135U-AH-2	CENOVUS ENERGY INC		C	1,2	2.C	1,213,610	75.1640	1,146,251	1,525,000	1,240,836		7,323			4.450	6.086	MS	19,982	67,863	12/13/2018	09/15/2042
15477C-AA-3	CDK GLOBAL INC			1,2	4.A FE	1,723,750	97.9810	1,714,668	1,750,000	1,724,119		369			7.250	7.541	JD	5,639	63,085	11/22/2022	06/15/2029
156700-BB-1	LUMEN TECHNOLOGIES INC			1,2	4.A FE	429,375	86.8690	434,345	500,000	431,526		2,151			5.125	9.347	FA	9,681		11/04/2022	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	110,000	92.0170	101,219	110,000	110,000					4.250	4.249	MN	779	4,675	10/21/2019	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	965,000	88.4140	853,195	965,000	965,000					3.750	3.749	MS	10,655	36,188	03/08/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	190,000	86.5320	164,411	190,000	190,000					4.000	3.999	MS	2,238	7,600	03/08/2021	03/15/2031
16115Q-AF-7	CHART INDUSTRIES INC			1,2	4.A FE	493,305	100.4150	502,075	500,000	493,326		21			7.500	7.750	JJ	938		12/08/2022	01/01/2030
16115Q-AG-5	CHART INDUSTRIES INC			1,2	4.B FE	244,873	102.5580	256,395	250,000	244,885		13			9.500	9.875	JJ	594		12/08/2022	01/01/2031
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	27,917,084	98.0700	25,722,780	26,229,000	26,767,524		(217,936)			4.908	3.971	JJ	564,990	1,287,319	06/13/2017	07/23/2025
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	5,675,301	91.8670	4,515,263	4,915,000	5,462,851		(104,742)			4.200	1.835	MS	60,782	206,430	12/11/2020	03/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	11,987,160	98.7940	11,855,280	12,000,000	11,997,363		2,323			4.500	4.521	FA	225,000	540,000	06/28/2018	02/01/2024
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	11,214,100	73.1730	7,317,300	10,000,000	11,177,491		(24,113)			4.800	4.072	MS	160,000	480,000	06/09/2021	03/01/2050
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	7,767,120	65.7620	5,260,960	8,000,000	7,780,410		8,192			3.500	3.707	JD	23,333	280,000	05/06/2021	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	15,072,651	63.0720	9,946,454	15,770,000	15,090,866		11,632			3.900	4.155	JD	51,253	615,030	05/18/2021	06/01/2052
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	31,414,700	64.6100	22,613,500	35,000,000	31,453,448		37,427			3.500	4.202	MS	408,333	862,847	11/04/2022	03/01/2042
161175-CL-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	7,444,125	76.9970	5,774,775	7,500,000	7,444,686		561			5.500	5.546	AO	103,125	224,583	03/10/2022	04/01/2063
16308N-AA-2	CHEEVER ESCROW ISSUER LLC			1,2	4.C FE	991,500	95.3590	953,590	1,000,000	992,061		561			7.125	7.324	AO	23,948		08/19/2022	10/01/2027
163851-AE-8	CHEMOURS CO			1,2	3.B FE	992,281	92.1520	930,735	1,010,000	1,000,464		1,875			5.375	5.622	MN	6,937	54,288	06/14/2018	05/15/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	500,000	90.0020	450,010	500,000	500,000					4.500	4.499	AO	5,625	22,500	09/09/2019	10/01/2029
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	500,000	79.6510	398,255	500,000	500,000					3.250	3.250	JJ	6,816	13,722	09/13/2021	01/31/2032
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	14,998,807	100.5660	13,466,793	13,391,000	14,033,224		(351,032)			5.875	3.047	JD	395,546	393,361	02/28/2020	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	8,186,400	98.9650	7,422,375	7,500,000	7,906,383		(92,724)			5.125	3.657	JD	193,255	192,188	11/13/2019	06/30/2027
165069-AP-0	VERIZON MARYLAND LLC				2.A FE	853,200	112.2920	887,107	790,000	816,501		(2,920)			8.000	7.363	AO	13,342	63,200	01/15/1993	10/15/2029
166764-BD-1	CHEVRON CORP			1,2	1.C FE	14,380,678	96.7300	13,890,428	14,360,000	14,366,924		(2,309)			3.326	3.308	MN	58,375	477,614	03/02/2016	11/17/2025
166764-BL-3	CHEVRON CORP			1,2	1.C FE	40,000,000	94.8970	37,958,800	40,000,000	40,000,000					2.954	2.954	MN	147,700	1,181,600	05/09/2016	05/16/2026
16829@-AA-1	Chick-fil-A, Inc.			1	2.B	7,500,000	97.1903	7,289,269	7,500,000	7,500,000					1.480	1.480	AO	19,117	111,000	10/16/2020	10/29/2023
16829@-AB-9	Chick-fil-A, Inc.			1	2.B	10,000,000	91.8542	9,185,424	10,000,000	10,000,000					1.610	1.610	AO	27,728	161,000	10/16/2020	10/29/2025
171265-C@-8	Chugach Electric Association Inc.			1	1.G	6,000,000	79.8077	4,788,464	6,000,000	6,000,000					2.380	2.380	AO	24,197	142,800	09/22/2020	10/30/2039
171484-AE-8	CHURCHILL DOWNS INC			1,2	4.A FE	589,875	89.4870	581,666	650,000	590,765		890			4.750	6.923	JJ	14,237		11/28/2022	01/15/2028
171779-AL-5	CIENA CORP			1,2	3.B FE	539,160	88.1810	529,086	600,000	542,591		3,431			4.000	5.644	JJ	10,067	12,867	06/17/2022	01/31/2030
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	2,992,920	94.6580	2,839,740	3,000,000	2,996,505		243			5.400	5.415	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS NO 2 CORP			1	1.G FE	6,375,720	105.9830	6,358,980	6,000,000	6,249,144		(11,832)			6.150	5.707	FA	139,400	369,000	12/06/2006	08/15/2036
17252M-AN-0	CINTAS NO 2 CORP			1,2	1.G FE	27,770,022	96.3120	25,576,133	26,555,500	27,292,266		(177,318)			3.700	2.942	AO	245,638	982,554	08/11/2020	04/01/2027
17252M-AQ-3	CINTAS NO 2 CORP			1,2	1.G FE	24,985,750	94.0100	23,502,500	25,000,000	24,987,067		1,317			4.000	4.007	MN	166,667	494,444	04/26/2022	05/01/2032
172967-AL-5	CITIGROUP INC				1.G FE	4,524,000	105.1230	4,204,920	4,000,000	4,110,557		(41,810)			7.875	6.595	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				1.G FE	29,555,995	99.0870	29,726,100	30,000,000	29,956,444		51,723			3.875	4.059	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KN-0	CITIGROUP INC				1.G FE	20,947,600	94.9380	19,927,486	20,990,000	20,974,694		4,268			3.400	3.423	MN	118,943	713,660	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	1.G FE	19,988,200	92.6960	18,539,200	20,000,000	19,995,461		1,106			3.200	3.206	AO	124,444	640,000	10/17/2016	10/21/2026
172967-ML-2	CITIGROUP INC			1,2,5	1.G FE	5,100,350	82.0430	4,102,150	5,000,000	5,078,050		(13,606)			2.666	2.424	JJ	56,282	133,300	05/24/2021	01/29/2031
172967-NS-6	CITIGROUP INC			1,2,5	1.G FE	8,095,520	96.6890	7,735,120	8,000,000	8,085,844		(9,676)			4.658	4.386	MN	38,299	186,320	06/01/2022	05/24/2028
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	4,000,000	93.7470	3,749,880	4,000,000	4,000,000					4.910	4.909	MN	20,186	98,200	05/17/2022	05/24/2033
17325F-AS-7	CITIBANK NA			1,2	1.E FE	15,000,571	98.6640	14,820,319	15,021,000	15,016,406		4,177			3.650	3.680	JJ	240,628	548,267	01/15/2019	01/23/2024
17327C-AQ-6	CITIGROUP INC			1,2,5	1.G FE	2,000,000	80.7450	1,614,900	2,000,000	2,000,000					3.057	3.057	JJ	26,494	30,570	01/18/2022	01/25/2033
184496-AN-7	CLEAN HARBORS INC			1,2	3.B FE	757,705	94.5090	714,488	756,000	757,044		(202)			4.875	4.840	JJ	16,994	36,855	06/24/2019	07/15/2027
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	530,000	83.4690	442,386	530,000	530,000					3.750	3.750	FA	7,508	19,875	03/02/2021	02/15/2031
18586*-AF-1	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2.C PL	10,000,000	96.0439	9,604,393	10,000,000	10,000,000					4.190	4.189	MN	44,228	419,000	08/20/2015	11/23/2025
189158-AA-2	CLOVER US BLOCKER LLC				2.C PL	5,547,999	91.8456	5,095,591	5,547,999	5,547,999					4.860	4.857	MJSD	69,294	285,926	10/17/2018	12/31/2037
19106C-AA-4	COBRA ACQUISITIONCO LLC			1,2	4.C FE	1,024,349	59.0120	609,594	1,033,000	1,024,627		278			6.375	6.507	MN	10,976	67,635	08/25/2022	11/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19108#-AD-9	COCA-COLA BEVERAGES FLORIDA, LLC			1	2.B PL	6,200,000	78.9203	4,893,056	6,200,000	6,200,000					2.880	2.880	AO	41,168	178,560	08/27/2020	10/08/2030
191216-AF-7	COCA-COLA CO				1.F FE	29,370,403	127.5030	39,398,427	30,900,000	29,383,229		(2)			7.375	7.756	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191216-CR-9	COCA-COLA CO			1	1.E FE	9,998,100	95.9460	9,594,600	10,000,000	9,998,800		260			3.375	3.378	MS	90,000	337,500	03/20/2020	03/25/2027
191219-AU-8	COCA-COLA REFRESHMENTS USA LLC				1.F FE	8,560,372	101.2340	7,977,239	7,880,000	7,920,143		(54,553)			6.750	5.996	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AY-0	COCA-COLA REFRESHMENTS USA LLC				1.F FE	7,080,741	106.1700	6,763,029	6,370,000	6,577,157		(46,293)			6.950	5.996	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA REFRESHMENTS USA LLC				1.F FE	11,809,573	110.2490	12,678,635	11,500,000	11,708,998		(10,500)			6.750	6.537	JJ	357,938	776,250	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA REFRESHMENTS USA LLC			1	1.F FE	4,980,449	108.6390	5,106,033	4,700,000	4,807,739		(15,296)			6.750	6.266	MS	93,413	317,250	05/07/2004	09/15/2028
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	15,261,607	86.8390	13,002,403	14,973,000	15,205,691		(35,148)			2.750	2.487	JJ	181,860	354,008	02/16/2022	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	8,261,156	75.8530	6,291,248	8,294,000	8,266,987		2,526			1.850	1.887	MS	51,146	153,439	08/26/2020	09/01/2032
19260Q-AC-1	COINBASE GLOBAL INC			1,2	3.B FE	1,462,500	52.8290	792,435	1,500,000	1,467,241		4,741			3.375	3.793	AO	12,656	52,594	01/12/2022	10/01/2028
19260Q-AD-9	COINBASE GLOBAL INC			1	3.B FE	100,000	48.2700	48,270	100,000	100,000					3.625	3.625	AO	906	3,766	09/14/2021	10/01/2031
192714-AD-5	COLBUN SA		C	2	2.B FE	10,335,990	86.5730	9,090,165	10,500,000	10,376,954		14,944			3.150	3.335	MS	105,656	330,750	03/03/2020	03/06/2030
192714-AE-3	COLBUN SA		C	1,2	2.B FE	19,965,200	84.5060	16,901,200	20,000,000	19,968,116		2,867			3.150	3.170	JJ	283,500	472,500	10/14/2021	01/19/2032
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	1,998,980	86.6700	1,733,400	2,000,000	1,999,220		92			3.250	3.256	MN	8,306	65,000	05/06/2020	05/15/2030
195869-AP-7	COLONIAL PIPELINE CO			1,2	1.G FE	14,958,900	96.2080	14,431,200	15,000,000	14,987,470		4,252			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	2.B FE	8,570,999	95.5740	8,279,576	8,663,000	8,624,025		9,749			4.150	4.285	FA	135,817	359,515	01/12/2017	08/15/2026
20030N-BE-0	COMCAST CORP			1	1.G FE	3,957,730	90.2990	3,630,020	4,020,000	3,964,666		1,687			4.650	4.759	JJ	86,196	186,930	09/25/2018	07/15/2042
20030N-BM-2	COMCAST CORP			1,2	1.G FE	1,071,730	92.3780	923,780	1,000,000	1,050,023		(3,589)			4.200	3.649	FA	15,867	42,000	04/11/2016	08/15/2034
20030N-BN-0	COMCAST CORP			1,2	1.G FE	26,043,814	96.4590	25,056,190	25,976,000	26,007,171		(12,815)			3.375	3.321	FA	331,194	876,690	04/03/2019	08/15/2025
20030N-BP-5	COMCAST CORP			1,2	1.G FE	15,416,187	92.8830	13,579,495	14,620,000	15,203,102		(37,150)			4.400	3.980	FA	243,017	643,280	01/26/2017	08/15/2035
20030N-BY-6	COMCAST CORP			1,2	1.G FE	4,317,275	94.3920	4,144,753	4,391,000	4,357,886		7,419			3.300	3.500	FA	60,376	144,903	01/26/2017	02/01/2027
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	7,992,612	80.2930	6,169,714	7,684,000	7,983,170		(8,475)			4.000	3.742	FA	116,114	307,360	09/22/2021	08/15/2047
20030N-CA-7	COMCAST CORP			1,2	1.G FE	2,976,673	92.4140	2,546,930	2,756,000	2,903,258		(28,495)			3.150	1.994	FA	32,796	86,814	05/14/2020	02/15/2028
20030N-CL-3	COMCAST CORP			1,2	1.G FE	5,256,216	92.3750	4,909,731	5,315,000	5,257,936		1,719			4.600	4.697	AO	51,615	122,245	05/16/2022	10/15/2038
20030N-CY-5	COMCAST CORP			1,2	1.G FE	2,874,824	78.0590	2,224,682	2,850,000	2,871,987		(1,012)			3.250	3.189	MN	15,438	92,625	01/09/2020	11/01/2039
20030N-DA-6	COMCAST CORP			1,2	1.G FE	9,985,100	86.3410	8,634,100	10,000,000	9,989,129		1,382			2.650	2.667	FA	110,417	265,000	10/29/2019	02/01/2030
20030N-DG-3	COMCAST CORP			1,2	1.G FE	2,698,150	91.0300	2,275,750	2,500,000	2,661,684		(20,982)			3.400	2.391	AO	21,250	85,000	03/30/2021	04/01/2030
20030N-DL-2	COMCAST CORP			1,2	1.G FE	9,120,620	63.7240	5,735,160	9,000,000	9,114,490		(2,830)			2.800	2.733	JJ	116,200	252,000	09/15/2020	01/15/2051
201723-AQ-6	COMMERCIAL METALS CO			1,2	3.A FE	500,000	88.1190	440,595	500,000	500,000					4.125	4.125	JJ	9,510	9,568	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1,2	3.A FE	500,000	86.5270	432,635	500,000	500,000					4.375	4.374	MS	6,441	13,793	01/13/2022	03/15/2032
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1.F FE	5,604,009	81.2180	4,588,817	5,650,000	5,607,540		900			4.000	4.047	MS	75,333	226,000	02/11/2019	03/01/2049
20369E-AA-0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	11,470,000	96.9010	11,114,545	11,470,000	11,470,000					4.237	4.236	MN	80,997	485,984	06/04/2015	05/01/2025
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA		C	1,2	2.B FE	24,968,500	84.1990	21,049,750	25,000,000	24,971,228		2,728			3.350	3.365	JJ	376,875	418,750	01/13/2022	01/21/2032
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS LLC			1,2	4.A FE	323,647	85.7550	274,416	320,000	322,978		(396)			5.250	5.073	AO	3,547	16,800	03/04/2021	04/15/2029
20451R-AC-6	COMPASS GROUP DIVERSIFIED HOLDINGS LLC			1,2	4.A FE	1,000,000	79.5300	795,300	1,000,000	1,000,000					5.000	4.998	JJ	23,056	33,056	11/15/2021	01/15/2032
205887-AF-9	CONAGRA BRANDS INC				2.C FE	499,745	105.1480	525,740	500,000	499,972		6			7.125	7.127	AO	8,906	35,625	10/01/1996	10/01/2026
205887-AQ-5	CONAGRA BRANDS INC				2.C FE	1,168,710	101.5850	1,015,850	1,000,000	1,052,938		(9,935)			6.700	5.381	FA	27,917	67,000	06/29/2005	08/01/2027
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	14,035,547	97.3180	11,243,149	11,553,000	13,416,842		(315,189)			4.850	1.796	MN	93,387	560,321	03/16/2021	11/01/2028
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	18,498,780	94.5910	14,092,167	14,898,000	18,227,139		(162,917)			5.300	3.415	MN	131,599	789,594	05/12/2021	11/01/2038
205887-CE-0	CONAGRA BRANDS INC			1,2	2.C FE	5,681,221	92.9220	3,920,379	4,219,000	5,642,533		(34,902)			5.400	3.402	MN	37,971	227,826	11/18/2021	11/01/2048
20752T-AA-2	CONNECT FINCO SARL		C	1,2	4.A FE	1,925,000	93.1600	1,863,200	2,000,000	1,928,892		3,892			6.750	7.845	AO	33,750	67,500	10/04/2022	10/01/2026
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	5,983,726	83.5400	5,063,359	6,061,000	5,990,609		1,562			4.000	4.074	AO	60,610	242,440	05/15/2018	04/01/2048
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.F FE	10,380,000	97.3100	9,731,000	10,000,000	10,072,417		(42,885)			3.350	2.891	MN	42,806	335,000	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1.F FE	11,958,600	95.5950	11,471,400	12,000,000	11,988,998		4,387			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC			1,2	4.B FE	955,000	94.3430	943,430	1,000,000	957,996		2,996			6.000	7.267	AO	12,667	45,667	09/07/2022	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC			2	4.B FE	500,000	91.3840	456,920	500,000	500,000					6.500	6.500	AO	6,861	33,222	09/24/2021	10/15/2028
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	5,106,280	85.5890	3,423,560	4,000,000	5,042,562		(32,598)			4.500	2.909	JD	15,000	180,000	01/05/2021	12/01/2045
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	9,586,764	77.3500	6,437,841	8,323,000	9,523,941		(33,747)			3.875	3.024	JD	14,334	322,516	02/08/2021	06/15/2047
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	5,523,591	95.5920	5,424,846	5,675,000	5,524,400		809			4.000	4.516	JD	18,917		12/15/2022	12/01/2028
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	2,620,542	81.3860	1,737,591	2,135,000	2,598,096		(11,841)			4.125	2.924	MN	11,253	88,069	01/26/2021	05/15/2049
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	5,946,660	72.0990	4,325,940	6,000,000	5,948,722		724			3.700	3.743	MN	28,367	222,000	11/05/2019	11/15/2059
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	20,421,854	84.2700	14,046,124	16,668,000	20,285,718		(99,938)			4.500	3.193	MN	108,342	750,060	08/31/2021	05/09/2047
21036P-BD-9	CONSTELLATION BRANDS INC			1,2	2.B FE	5,087,390	94.1570	5,178,635	5,500,000	5,088,263		873			5.250	5.813	MN	36,896		11/15/2022	11/15/2048
21036P-BE-7	CONSTELLATION BRANDS INC			1,2	2.C FE	5,294,891	87.6290	4,279,800	4,884,000	5,223,871		(49,881)			3.150	1.976	FA	64,103	153,846	07/22/2021	08/01/2029
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	12,477,760	79.3750	9,864,725	12,428,000	12,471,332		(4,740)			2.250	2.203	FA	116,513	283,514	09/14/2021	08/01/2031
21036P-BK-3	CONSTELLATION BRANDS INC			1,2	2.C FE	4,996,101	97.3160	4,864,827	4,999,000	4,996,628		527			4.350	4.362	MN	31,410	108,728	05/02/2022	05/09/2027
21036P-BL-1	CONSTELLATION BRANDS INC			1,2	2.C FE	12,454,750	95.8420	11,980,250	12,500,000	12,457,076		2,326			4.750	4.796	MN	85,764	296,875	05/02/2022	05/09/2032
212015-AT-8	CONTINENTAL RESOURCES INC			1,2	2.C FE	1,709,985	93.1760	1,546,722	1,660,000	1,701,119		(4,467)			5.750	5.339	JJ	44,013	95,450	12/10/2020	01/15/2031
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC				3.B	14,054,111	79.9728	11,239,473	14,054,111	14,054,111					5.300	5.300	JJ	372,434	746,001	05/05/2015	07/01/2050
22303X-AA-3	COVANTA HOLDING CORP			1,2	4.B FE	1,352,500	81.8890	1,228,335	1,500,000	1,354,060		1,560			4.875	6.609	JD	6,094	48,818	11/21/2022	12/01/2029
224044-AG-2	COX COMMUNICATIONS INC				2.B FE	5,301,700	103.6870	5,184,350	5,000,000	5,054,683		(19,736)			7.625	7.131	JD	16,944	381,250	12/21/1995	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC			1,2	2.B FE	44,260,100	99.0600	44,577,000	45,000,000	44,954,657		89,309			2.950	3.157	JD	3,688	1,327,500	04/23/2014	06/30/2023
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	15,804,259	93.3880	15,830,200	16,951,000	16,370,752		141,470			3.350	4.361	MS	167,203	567,859	10/16/2018	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	30,655,605	96.2730	29,999,630	31,161,000	31,021,996		81,521			3.150	3.435	FA	370,816	981,572	03/29/2018	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	19,316,577	92.7390	18,425,385	19,868,000	19,565,933		52,478			3.500	3.835	FA	262,699	695,380	11/19/2019	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	9,961,400	79.5600	7,956,000	10,000,000	9,966,890		3,453			2.600	2.644	JD	11,556	260,000	05/18/2021	06/15/2031
225310-AM-3	CREDIT ACCEPTANCE CORP			1,2	3.C FE	981,819	95.0060	931,059	980,000	981,002		(273)			6.625	6.587	MS	19,117	64,925	03/19/2019	03/15/2026
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.B FE	15,080,700	83.2180	12,482,700	15,000,000	15,036,675		(8,211)			4.282	4.215	JJ	306,877	642,300	01/12/2017	01/09/2028
227046-AA-7	CROCS INC			1,2	4.B FE	415,250	85.3220	426,610	500,000	416,157		907			4.250	7.700	MS	6,257		12/02/2022	03/15/2029
228187-AB-6	CROWN AMERICAS LLC			1,2	3.B FE	1,153,674	97.1530	1,078,398	1,110,000	1,124,177		(11,379)			4.750	3.629	FA	21,969	52,725	08/28/2019	02/01/2026
22822V-AE-1	CROWN CASTLE INC			1,2	2.B FE	11,660,201	95.2280	11,135,962	11,694,000	11,678,852		3,279			4.000	4.034	MS	155,920	467,760	02/02/2017	03/01/2027
22822V-AF-8	CROWN CASTLE INC			1,2	2.B FE	9,471,000	84.9370	8,493,700	10,000,000	9,511,079		9,952			4.750	5.103	MN	60,694	475,000	09/21/2018	05/15/2047
22822V-AJ-0	CROWN CASTLE INC			1,2	2.B FE	13,944,215	98.8530	13,835,466	13,996,000	13,990,534		9,917			3.150	3.224	JJ	203,292	440,874	01/16/2018	07/15/2023
22822V-AK-7	CROWN CASTLE INC			1,2	2.B FE	9,623,273	92.9510	7,866,443	8,463,000	9,302,130		(163,953)			3.800	1.673	FA	121,491	321,594	02/08/2021	02/15/2028
22822V-AL-5	CROWN CASTLE INC			1,2	2.B FE	9,453,949	94.4410	7,838,603	8,300,000	9,198,924		(141,297)			4.300	2.317	FA	134,829	356,900	03/03/2021	02/15/2029
22822V-AM-3	CROWN CASTLE INC			1,2	2.B FE	2,849,310	89.8670	2,696,010	3,000,000	2,849,574		264			5.200	5.566	FA	58,933		12/05/2022	02/15/2049
22822V-AQ-4	CROWN CASTLE INC			1,2	2.B FE	869,080	76.9860	769,860	1,000,000	869,950		870			4.150	5.028	JJ	20,750		08/12/2022	07/01/2050
22822V-AR-2	CROWN CASTLE INC			1,2	2.B FE	6,175,316	87.3630	5,109,862	5,849,000	6,118,847		(33,394)			3.300	2.598	JJ	96,509	193,017	04/13/2021	07/01/2030
22822V-AT-8	CROWN CASTLE INC			1,2	2.B FE	7,827,800	79.9690	7,996,900	10,000,000	7,877,991		50,191			2.250	5.559	JJ	103,750		10/04/2022	01/15/2031
23157#-AK-5	Curtiss-Wright Corporation			1	2.C	25,000,000	85.5443	21,386,068	25,000,000	25,000,000					3.100	3.100	FA	297,083	775,000	05/15/2020	08/13/2030
232806-A*-0	Cypress Semiconductor Corporation		C	1	2.B FE	22,000,000	85.0377	18,708,298	22,000,000	22,000,000					2.420	2.420	JD	22,183	532,400	03/26/2021	06/16/2027
23311V-AF-4	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	534,441	92.9760	618,290	665,000	547,069		2,265			5.600	7.244	AO	9,310	37,240	06/21/2016	04/01/2044
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	1,390,625	96.4120	1,205,150	1,250,000	1,366,922		(16,896)			5.125	3.419	MN	8,186	64,063	07/29/2021	05/15/2029
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	500,000	82.3470	411,735	500,000	500,000					3.250	3.249	FA	6,139	12,007	11/04/2021	02/15/2032
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	8,683,125	85.7920	7,425,298	8,655,000	8,678,371		(3,108)			4.125	4.077	JD	15,868	357,019	05/27/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC			1,2	3.A FE	7,717,500	83.6360	6,423,245	7,680,000	7,712,699		(3,145)			4.375	4.314	JD	14,933	336,000	05/27/2021	06/15/2031
23386#-AS-1	DAIRY FARMERS OF AMERICA, INC.			1	2.B FE	13,900,000	96.7506	13,448,335	13,900,000	13,900,000					4.750	4.750	JJ	320,955	660,250	11/20/2018	01/03/2028
235825-AF-3	DANA INC			1,2	3.B FE	847,048	92.7360	860,590	928,000	850,731		3,683			5.375	7.417	MN	6,374	30,987	09/28/2022	11/15/2027
23918K-AS-7	DAVITA INC			1,2	4.A FE	1,490,325	80.5910	1,281,397	1,590,000	1,493,945		4,338			4.625	5.554	JD	6,128	61,975	06/17/2022	06/01/2030
244199-BF-1	DEERE & CO			2	1.F FE	1,910,940	88.6200	1,772,400	2,000,000	1,926,066		2,427			3.900	4.180	JD	4,767	78,000	01/20/2016	06/09/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-TC-3	JOHN DEERE CAPITAL CORP			1	1.F FE	15,995,010	96.8420	15,494,720	16,000,000	15,998,687		457			3.400	3.403	MS	166,222	544,000	09/08/2015	09/11/2025
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	9,699,064	92.1580	9,588,118	10,404,000	10,005,515		76,618			2.800	3.699	MS	91,440	291,312	12/21/2018	09/08/2027
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	19,758,368	97.4100	19,222,889	19,734,000	19,742,371		(3,614)			3.450	3.430	MS	204,247	680,823	04/02/2018	03/13/2025
24618#-AT-7	DELAWARE NORTH COMPANIES, INC.			1	2.C	3,132,921	93.1792	3,074,913	3,300,000	3,204,359		20,865			3.400	4.203	JD	4,987	171,669	03/29/2019	12/15/2026
24618#-AZ-3	DELAWARE NORTH COMPANIES, INC.			1	2.C	3,900,000	97.1398	3,788,452	3,900,000	3,900,000					3.630	3.630	JD	1,966	214,251	06/07/2019	06/26/2024
24618#-BA-7	DELAWARE NORTH COMPANIES, INC.			1	2.C	2,200,000	86.3930	1,900,647	2,200,000	2,200,000					5.970	5.970	JD	1,824	92,840	06/07/2019	06/26/2034
24703D-BE-0	DELL INTERNATIONAL LLC			1,2	2.B FE	15,491,022	67.1610	11,484,531	17,100,000	15,521,436		30,293			3.375	4.043	JD	25,650	525,731	08/29/2022	12/15/2041
247109-BS-9	DELMARVA POWER & LIGHT CO			1,2	1.F FE	5,022,100	98.7020	4,935,100	5,000,000	5,003,350		(5,092)			3.500	3.394	MN	22,361	175,000	01/14/2019	11/15/2023
251566-AA-3	DEUTSCHE TELEKOM AG		C	1,2	2.A FE	17,188,535	72.1130	11,898,645	16,500,000	17,155,588		(16,311)			3.625	3.389	JJ	265,833	598,125	11/12/2020	01/21/2050
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2.B FE	9,729,256	89.2860	8,813,421	9,871,000	9,706,990		(22,266)			4.875	4.922	MS	153,720	188,711	10/12/2022	03/06/2042
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		D	1,2	2.B FE	7,930,493	97.8870	8,323,332	8,503,000	8,417,611		116,082			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	2.B FE	58,385,175	95.9700	55,148,201	57,464,000	57,791,892		(214,663)	271,881		4.375	4.198	JD	69,835	2,185,925	09/29/2022	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	12,550,473	90.3800	11,446,627	12,665,000	12,559,629		3,993			4.750	4.827	JD	16,711	601,588	05/03/2022	06/21/2038
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	14,647,970	99.0330	14,854,950	15,000,000	14,986,693		40,319			2.625	2.903	AO	67,813	393,750	06/18/2013	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	2,988,321	98.9880	2,964,691	2,995,000	2,994,024		1,336			3.500	3.547	MS	29,992	104,825	05/15/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1.G FE	23,083,125	95.3240	22,049,394	23,131,000	23,035,529		(68,533)	472,711		3.875	3.955	MN	107,061	896,326	02/27/2020	05/18/2028
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	3,420,284	87.8720	2,829,478	3,220,000	3,399,155		(6,144)			4.250	3.840	MN	19,007	136,850	05/16/2019	05/11/2042
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	57,370,622	92.9460	52,271,901	56,239,000	56,944,372		(156,288)			3.700	3.376	FA	786,096	2,080,843	11/12/2020	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	5,993,919	94.7880	4,864,520	5,132,000	5,781,479		(115,584)			4.450	1.922	JJ	105,306	228,374	02/22/2021	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	10,481,415	89.3900	9,385,950	10,500,000	10,487,345		1,698			3.600	3.621	JJ	189,000	378,000	06/10/2019	07/01/2029
25389J-AV-8	DIGITAL REALTY TRUST LP			1,2	2.B FE	5,923,305	100.6750	5,939,825	5,900,000	5,922,137		(1,168)			5.550	5.464	JJ	85,501		10/04/2022	01/15/2028
254010-AD-3	DIGNITY HEALTH			1	1.G FE	10,701,763	96.8990	10,285,829	10,615,000	10,633,311		(9,506)			3.812	3.713	MN	67,441	404,644	10/10/2014	11/01/2024
25466A-AD-3	DISCOVER BANK				2.B FE	15,742,200	99.3210	14,898,150	15,000,000	15,076,410		(123,487)			4.200	3.339	FA	250,250	630,000	02/23/2017	08/08/2023
25466A-AE-1	DISCOVER BANK				2.B FE	10,403,200	95.6480	9,564,800	10,000,000	10,158,409		(45,867)			4.250	3.720	MS	127,500	425,000	02/28/2017	03/13/2026
254687-CV-6	WALT DISNEY CO				1.G FE	1,075,286	102.4950	1,024,950	1,000,000	1,011,790		(10,173)			7.750	6.604	FA	32,292	77,500	04/06/2015	02/01/2024
254687-CZ-7	WALT DISNEY CO			1,2	2.A FE	7,369,126	97.9520	6,935,981	7,081,000	7,148,638		(44,774)			3.700	3.024	MS	77,144	261,997	09/28/2017	09/15/2024
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	24,182,502	94.5690	22,950,005	24,268,000	24,240,250		5,167			3.375	3.401	MN	104,656	819,045	04/01/2019	11/15/2026
254687-FB-7	WALT DISNEY CO			1,2	2.A FE	16,335,927	91.5110	15,060,880	16,458,000	16,349,493		2,392			4.750	4.797	MN	99,891	781,755	04/06/2017	11/15/2046
254687-FM-3	WALT DISNEY CO			1,2	2.A FE	6,374,078	66.2700	4,316,165	6,513,000	6,377,592		3,491			2.750	2.862	MS	59,703	179,108	12/28/2021	09/01/2049
254687-FW-1	WALT DISNEY CO			1	1.G FE	7,487,698	89.1210	6,366,804	7,144,000	7,377,079		(44,231)			2.200	1.524	JJ	73,345	157,168	06/17/2020	01/13/2028
25468P-CR-5	DIS 4.125 12/01/41 MTN			1	2.A FE	1,031,850	86.1230	861,230	1,000,000	1,026,271		(922)			4.125	3.927	JD	3,438	41,250	02/22/2016	12/01/2041
25468P-CX-2	DIS 3.700 12/01/42 MTN			1	2.A FE	3,951,338	80.9380	3,303,080	4,081,000	3,972,463		3,539			3.700	3.893	JD	12,583	150,997	06/13/2017	12/01/2042
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	4,878,900	86.3990	4,319,950	5,000,000	4,891,364		3,050			4.125	4.281	JD	17,188	206,250	09/18/2018	06/01/2044
25468P-DF-0	TWDC ENTERPRISES 18 CORP			1	2.A FE	5,130,050	95.8720	4,793,600	5,000,000	5,047,653		(16,726)			3.150	2.782	MS	45,500	157,500	10/10/2017	09/17/2025
25468P-DK-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	4,115,367	94.7480	4,008,788	4,231,000	4,181,722		14,749			3.000	3.397	FA	48,657	126,930	03/19/2018	02/13/2026
25468P-DV-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	4,014,006	93.1560	3,737,419	4,012,000	4,013,033		(214)			2.950	2.944	JD	5,260	118,354	06/20/2017	06/15/2027
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.C FE	9,991,100	94.1180	9,411,800	10,000,000	9,996,077		860			4.100	4.110	FA	161,722	410,000	02/06/2017	02/09/2027
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,603,900	96.9590	4,847,950	5,000,000	5,306,742		(98,851)			4.900	2.716	MS	74,861	245,000	11/26/2019	03/11/2026
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	24,860,954	74.7130	17,785,430	23,805,000	24,754,409		(68,073)			5.200	4.809	MS	347,289	899,860	10/20/2022	09/20/2047
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	18,974,332	86.7220	15,432,180	17,795,000	18,716,153		(145,673)			4.125	3.163	MN	93,794	734,044	04/27/2022	05/15/2029
25470M-AG-4	DISH NETWORK CORP			1,2	4.A FE	981,710	102.8340	1,028,340	1,000,000	982,068		358			11.750	12.250	MN	15,014		11/07/2022	11/15/2027
25470X-AY-1	DISH DBS CORP			1	4.C FE	1,747,106	80.7010	1,404,197	1,740,000	1,743,312		(799)			7.750	7.686	JJ	67,425	134,850	10/03/2016	07/01/2026
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	814,573	70.6800	576,042	815,000	814,724		39			7.375	7.382	JJ	30,053	60,106	06/25/2020	07/01/2028
25470X-BE-4	DISH DBS CORP			1,2	4.A FE	1,000,000	84.3530	843,530	1,000,000	1,000,000					5.250	5.250	JD	4,375	53,229	11/10/2021	12/01/2026
256677-AD-7	DOLLAR GENERAL CORP			1,2	2.B FE	11,624,538	97.5700	10,879,055	11,150,000	11,324,061		(63,417)			4.150	3.512	MN	77,121	462,725	07/13/2018	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	28,679,492	95.3810	27,015,714	28,324,000	28,483,541		(38,030)			3.875	3.717	AO	231,706	1,097,555	05/17/2018	04/15/2027
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	6,572,664	89.6230	6,217,148	6,937,000	6,543,582		5,083	198,534		3.500	4.370	AO	59,350	155,295	06/03/2022	04/03/2030
256677-AH-8	DOLLAR GENERAL CORP			1,2	2.B FE	16,314,039	80.1230	11,423,937	14,258,000	16,228,637		(48,497)			4.125	3.318	AO	143,768	588,143	12/29/2021	04/03/2050
256677-AM-7	DOLLAR GENERAL CORP			1,2	2.B FE	4,995,100	99.4430	4,972,150	5,000,000	4,995,351		251			5.500	5.506	MN	77,153		09/06/2022	11/01/2052
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	43,775,376	97.6610	42,045,014	43,052,000	43,395,734		(155,017)			4.000	3.607	MN	220,044	1,722,080	06/19/2020	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	35,194,241	95.9480	33,546,299	34,963,000	35,047,291		(64,157)			4.200	4.118	MN	187,635	1,045,044	07/22/2022	05/15/2028
256746-AJ-7	DOLLAR TREE INC			1,2	2.B FE	3,314,640	80.6740	3,226,960	4,000,000	3,346,648		32,008			2.650	4.937	JD	8,833	53,000	06/10/2022	12/01/2031
256746-AK-4	DOLLAR TREE INC			1,2	2.B FE	7,308,320	67.1630	4,869,318	7,250,000	7,307,029		(1,190)			3.375	3.332	JD	20,391	244,688	11/29/2021	12/01/2051
257375-AN-5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	9,993,500	95.3500	9,535,000	10,000,000	9,997,456		1,313			2.500	2.514	MN	31,944	250,000	11/18/2019	11/15/2024
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	7,488,584	103.6960	7,051,328	6,800,000	7,179,040		(27,174)			6.750	5.998	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BQ-1	DOMINION ENERGY INC			1,2	2.B FE	4,549,450	78.4240	3,921,200	5,000,000	4,597,662		12,227			4.050	4.680	MS	59,625	202,500	10/16/2018	09/15/2042
25746U-CE-7	DOMINION ENERGY INC			1,2	2.B FE	8,218,931	97.4740	7,862,253	8,066,000	8,117,007		(19,049)			3.900	3.634	AO	78,644	314,574	02/15/2017	10/01/2025
25746U-CK-3	DOMINION ENERGY INC			1,2	2.B FE	2,644,540	92.3640	2,655,465	2,875,000	2,761,367		28,589			2.850	4.034	FA	30,954	81,938	08/16/2018	08/15/2026
25746U-CY-3	DOMINION ENERGY INC			1,2	2.B FE	5,725,917	95.3410	5,626,072	5,901,000	5,726,940		1,023			4.250	4.876	JD	20,899		12/15/2022	06/01/2028
25746U-DL-0	DOMINION ENERGY INC			1,2	2.B FE	5,991,420	79.4360	4,766,160	6,000,000	5,992,502		781			2.250	2.266	FA	51,000	136,125	08/10/2021	08/15/2031
25746U-DQ-9	DOMINION ENERGY INC			1,2	2.B FE	9,870,800	86.8490	8,684,900	10,000,000	9,871,459		659			4.850	4.933	FA	177,833		08/09/2022	08/15/2052
260003-AC-2	DOVER CORP				2.A FE	6,008,100	106.7710	5,338,550	5,000,000	5,415,005		(65,463)			6.650	4.886	JD	27,708	332,500	06/14/2011	06/01/2028
26138E-AY-5	KEURIG DR PEPPER INC			1,2	2.B FE	1,677,003	82.7470	1,700,451	2,055,000	1,678,907		1,903			4.420	5.850	JD	4,037	45,416	10/03/2022	12/15/2046
26179*-AA-8	Drexel CTL			1	1.G	8,612,215	94.0427	8,018,973	8,526,946	8,592,470		(13,431)			2.780	2.600	MON	10,536	237,048	06/08/2021	07/15/2027
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	228,545	83.7150	179,987	215,000	225,755		(1,382)			2.300	1.571	JJ	2,280	4,945	12/16/2020	07/15/2030
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC			1	2.B FE	3,811,360	98.1560	3,926,240	4,000,000	3,897,843		7,724			6.750	7.136	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AP-0	DUKE ENERGY CORP			1,2	2.B FE	16,672,352	87.8650	13,181,507	15,002,000	16,559,071		(43,061)			4.800	4.081	JD	32,004	720,096	06/07/2021	12/15/2045
26441C-AT-2	DUKE ENERGY CORP			1,2	2.B FE	11,003,100	74.5110	7,451,100	10,000,000	10,963,874		(27,878)			3.750	3.160	MS	125,000	375,000	07/28/2021	09/01/2046
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	12,469,682	92.3170	11,087,272	12,010,000	12,291,989		(60,121)			3.150	2.579	FA	142,919	378,315	01/10/2020	08/15/2027
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,072,613	77.7010	3,912,245	5,035,000	6,007,007		(32,596)			3.750	2.590	JD	15,734	188,813	12/15/2020	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	3,985,240	96.0480	3,841,920	4,000,000	3,990,674		1,384			3.950	3.995	MN	20,189	158,000	11/05/2018	11/15/2028
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	12,191,395	85.9630	10,415,277	12,116,000	12,177,253		(8,882)			2.450	2.364	FA	112,140	296,842	03/25/2021	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,986,600	70.5290	3,526,450	5,000,000	4,987,555		292			3.200	3.214	FA	60,444	160,000	08/12/2019	08/15/2049
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	8,989,650	83.5760	7,521,840	9,000,000	8,991,324		929			2.550	2.563	AO	48,450	229,500	03/29/2021	04/15/2031
26442C-BC-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,973,890	73.6740	5,157,180	7,000,000	6,974,870		516			3.450	3.470	AO	50,983	241,500	03/29/2021	04/15/2051
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,009,749	76.5190	3,076,064	4,020,000	4,011,328		224			3.700	3.714	AO	31,401	148,740	09/13/2016	10/15/2046
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	6,498,077	60.5250	3,955,309	6,535,000	6,500,075		865			2.500	2.527	FA	61,719	163,375	08/17/2020	08/15/2050
26483E-AL-4	DUN & BRADSTREET CORP			1,2	4.C FE	500,000	86.1710	430,855	500,000	500,000					5.000	5.000	JD	1,111	24,653	12/08/2021	12/15/2029
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	978,731	87.5420	919,191	1,050,000	983,802		5,067			4.500	5.694	AO	9,975	30,375	05/26/2022	04/15/2029
268317-AT-1	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	19,410,400	81.0450	16,209,000	20,000,000	19,451,464		10,012			5.000	5.194	MS	277,778	1,000,000	09/18/2018	09/21/2048
268317-AV-6	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	19,452,200	81.6860	16,337,200	20,000,000	19,529,099		19,176			4.875	5.095	MS	270,833	975,000	09/18/2018	09/21/2038
26874R-AJ-7	ENI SPA		C	1,2	1.G FE	9,974,200	92.6170	9,261,700	10,000,000	9,982,373		2,368			4.250	4.282	MN	61,389	425,000	05/02/2019	05/09/2029
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	35,523,878	99.4710	36,465,074	36,659,000	36,607,728		250,441			2.625	3.330	MS	283,344	962,299	01/16/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	17,015,106	96.4910	16,682,329	17,289,000	17,193,833		39,979			3.150	3.406	AO	136,151	544,604	04/06/2018	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1.G FE	4,194,238	89.0270	3,675,925	4,129,000	4,178,828		(3,317)			3.900	3.772	AO	40,258	161,031	11/30/2017	04/01/2035
26875P-AP-6	EOG RESOURCES INC			1,2	1.G FE	43,486,101	98.1370	41,385,354	42,171,000	42,711,765		(180,841)			4.150	3.663	JJ	806,989	1,750,097	03/04/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	3,995,920	105.2460	4,209,840	4,000,000	3,997,737		133			6.700	6.707	JD	22,333	268,000	05/25/2004	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	12,976,759	108.9550	11,500,200	10,555,000	12,639,169		(92,722)			7.000	5.084	AO	155,979	738,850	01/28/2019	10/15/2037
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	9,976,779	83.4510	9,481,703	11,362,000	9,980,719		12,343			2.500	4.410	FA	107,308	81,250	10/25/2022	02/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	2,960,840	77.7400	2,351,635	3,025,000	2,968,445		5,961			1.850	2.089	FA	23,318	54,719	09/17/2021	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884L-AG-4	EQT CORP			1,2	2.C FE	37,450	103.5890	56,974	55,000	40,461		1,142			7.000	12.774	FA	1,604	4,125	03/13/2020	02/01/2030
26884L-AH-2	EQT CORP			1,2	2.C FE	991,313	100.2680	852,278	850,000	933,118		(40,248)			6.125	1.164	FA	21,693	56,313	07/15/2021	02/01/2025
26884L-AM-1	EQT CORP			1,2	2.C FE	170,000	92.0690	156,517	170,000	170,000					3.125	3.125	MN	679	5,313	05/10/2021	05/15/2026
26884L-AN-9	EQT CORP			1,2	2.C FE	70,000	84.7800	59,346	70,000	70,000					3.625	3.625	MN	324	2,538	05/10/2021	05/15/2031
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	13,930,957	96.7690	13,337,671	13,783,000	13,813,466		(17,784)			3.850	3.709	MN	67,805	530,646	09/23/2015	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	19,912,800	95.6300	19,126,000	20,000,000	19,972,016		9,177			3.800	3.853	MN	126,667	760,000	11/12/2015	11/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	910,224	95.6050	817,423	855,000	891,416		(8,111)			6.500	5.293	JJ	27,788	55,575	09/11/2020	07/01/2027
26885B-AL-4	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	1,211,632	82.4030	997,076	1,210,000	1,211,352		(149)			4.750	4.732	JJ	26,502	57,475	01/21/2021	01/15/2031
26885B-AM-2	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	100,000	97.9680	97,968	100,000	100,000					7.500	7.496	JD	625	3,625	05/31/2022	06/01/2027
26885B-AN-0	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	955,388	96.3990	915,791	950,000	955,347		(40)			7.500	7.394	JD	5,938	3,625	12/06/2022	06/01/2030
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	7,991,501	78.5760	6,321,439	8,045,000	8,004,077		5,027			2.000	2.074	JD	7,151	160,900	06/15/2020	06/15/2030
27616#-AG-0	Easterly Government Properties, LP			1	2.B	5,000,000	83.7196	4,185,980	5,000,000	5,000,000					2.620	2.620	AO	28,019	131,000	04/15/2021	10/14/2028
277432-AB-6	EASTMAN CHEMICAL CO				2.B FE	5,174,962	101.6820	4,778,037	4,699,000	4,740,994		(37,980)			7.250	6.346	JJ	157,090	340,678	02/03/2004	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.B FE	8,041,598	84.8830	6,423,097	7,567,000	8,025,955		(17,268)			4.800	4.305	MS	121,072	363,216	10/05/2021	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2.B FE	4,822,150	82.8190	4,140,950	5,000,000	4,838,551		4,082			4.650	4.893	AO	49,083	232,500	10/03/2018	10/15/2044
278062-AJ-3	EATON CORP			1,2	2.A FE	6,962,060	91.1610	6,381,270	7,000,000	6,962,268		208			4.700	4.734	FA	116,978		08/16/2022	08/23/2052
278865-BD-1	ECOLAB INC			1,2	1.G FE	7,081,765	93.3790	6,984,749	7,480,000	7,248,498		41,903			3.250	3.949	JD	20,258	243,100	10/05/2018	12/01/2027
278865-BF-6	ECOLAB INC			1,2	1.G FE	4,997,100	76.2930	3,814,650	5,000,000	4,997,731		267			1.300	1.306	JJ	27,264	65,000	08/10/2020	01/30/2031
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	44,859,702	97.2060	43,142,939	44,383,000	44,686,435		(16,430)			6.000	5.921	MN	340,270	2,662,980	06/29/2005	05/15/2035
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.B FE	850,631	97.2920	826,982	850,000	850,339		(122)			6.250	6.232	JJ	26,563	51,125	06/24/2020	07/01/2025
28470R-AK-8	CAESARS ENTERTAINMENT INC			1,2	5.A FE	900,512	98.3460	885,114	900,000	900,355		(63)			8.125	8.114	JJ	36,563	72,125	06/22/2020	07/01/2027
29082K-AA-3	EMBECTA CORP			1,2	4.A FE	500,000	83.8230	419,115	500,000	500,000					5.000	5.000	FA	9,444	12,847	01/27/2022	02/15/2030
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	25,052,650	79.8150	19,953,750	25,000,000	25,047,166		(4,237)			3.050	3.027	MS	226,632	762,500	09/10/2021	09/14/2032
292505-AD-6	OVINTIV INC			1	2.C FE	169,967	101.1430	184,080	182,000	171,250		573			6.500	7.261	FA	4,469	11,830	09/22/2020	08/15/2034
292505-AG-9	OVINTIV INC			1	2.C FE	153,619	99.1270	163,560	165,000	154,471		377			6.500	7.200	FA	4,469	10,725	09/22/2020	02/01/2038
29250N-AF-2	ENBRIDGE INC		C	1,2	2.A FE	9,394,560	98.9730	8,907,570	9,000,000	9,035,163		(68,915)			4.000	3.205	AO	90,000	360,000	05/16/2017	10/01/2023
29250N-AL-9	ENBRIDGE INC		C	1,2	2.A FE	33,198,285	96.2710	31,393,973	32,610,000	32,861,311		(62,339)			4.250	4.022	JD	115,494	1,385,925	02/09/2017	12/01/2026
29250N-AM-7	ENBRIDGE INC		C	1,2	2.A FE	7,835,800	94.1800	6,592,600	7,000,000	7,766,568		(17,632)			5.500	4.722	JD	32,083	385,000	09/25/2018	12/01/2046
29250N-AR-6	ENBRIDGE INC		C	1,2	2.A FE	6,605,892	93.7180	6,086,047	6,494,000	6,549,234		(11,692)			3.700	3.486	JJ	110,795	240,278	09/26/2017	07/15/2027
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3.A FE	1,582,500	95.7520	1,436,280	1,500,000	1,545,246		(26,640)			5.750	3.816	JJ	36,177	86,250	09/15/2021	01/30/2028
29266M-AE-9	IBERDROLA INTERNATIONAL BV			1	2.A FE	2,724,084	104.7770	2,713,724	2,590,000	2,668,343		(4,985)			6.750	6.356	MS	51,476	174,825	12/30/2003	09/15/2033
29273R-AP-4	ENERGY TRANSFER LP			1,2	2.C FE	9,540,950	94.6690	7,881,194	8,325,000	9,425,837		(37,572)			6.050	4.930	JD	41,972	503,663	09/27/2019	06/01/2041
29273R-BB-4	ENERGY TRANSFER LP			1,2	2.C FE	4,165,062	101.1040	4,044,160	4,000,000	4,019,344		(21,063)			7.600	7.012	FA	126,667	304,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER LP			1,2	2.C FE	5,144,424	110.1800	5,351,443	4,857,000	5,021,408		(18,413)			8.250	7.592	MN	51,201	400,703	12/13/2013	11/15/2029
29273R-BD-0	ENERGY TRANSFER LP			1,2	2.C FE	13,362,657	96.8980	12,987,239	13,403,000	13,390,944		5,134			4.050	4.093	MS	159,831	542,822	02/22/2017	03/15/2025
29273R-BF-5	ENERGY TRANSFER LP			1,2	2.C FE	5,942,672	83.0190	5,172,084	6,230,000	5,966,231		5,980			5.150	5.482	MS	94,471	320,845	09/18/2018	03/15/2045
29273R-BJ-7	ENERGY TRANSFER LP			1,2	2.C FE	5,384,550	92.7310	4,636,550	5,000,000	5,353,762		(7,773)			6.125	5.569	JD	13,611	306,250	08/06/2018	12/15/2045
29273R-BK-4	ENERGY TRANSFER LP			1,2	2.C FE	16,965,059	94.3820	16,064,760	17,021,000	16,991,713		5,445			4.200	4.241	AO	150,920	714,882	04/16/2019	04/15/2027
29273V-AP-5	ENERGY TRANSFER LP			1,2	2.C FE	19,994,800	99.0870	19,817,400	20,000,000	19,995,063		263			5.550	5.552	FA	52,417		12/05/2022	02/15/2028
29278D-AA-3	ENEL CHILE SA		C	1,2	2.B FE	21,345,984	97.3880	21,035,808	21,600,000	21,446,259		23,994			4.875	5.026	JD	55,575	1,053,000	06/07/2018	06/12/2028
29278N-AD-5	ENERGY TRANSFER LP			1,2	2.C FE	28,556,887	91.8730	26,105,713	28,415,000	28,539,978		(5,717)			5.800	5.754	JD	73,248	1,648,070	04/01/2019	06/15/2038
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.C FE	7,327,390	96.9500	6,786,500	7,000,000	7,217,356		(30,468)			5.250	4.655	AO	77,583	367,500	02/26/2019	04/15/2029
29278N-AH-6	ENERGY TRANSFER LP			1,2	2.C FE	5,000,236	98.6130	4,948,400	5,018,000	5,013,276		3,493			4.500	4.576	AO	47,671	225,810	01/08/2019	04/15/2024
29278N-AM-5	ENERGY TRANSFER LP			1,2	2.C FE	474,375	100.2540	501,270	500,000	495,704		3,870			5.875	6.746	JJ	13,545	29,375	06/21/2016	01/15/2024
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.C FE	873,120	99.3880	993,880	1,000,000	937,212		11,707			5.500	7.185	JD	4,583	55,000	05/31/2016	06/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	2,997,720	94.2210	2,826,630	3,000,000	2,998,906		440			2.900	2.916	MN	11,117	87,000	01/07/2020	05/15/2025
29336T-AD-2	ENLINK MIDSTREAM LLC			1,2	3.A FE	2,000,000	99.0240	1,980,480	2,000,000	2,000,000					6.500	6.499	MS	43,694		08/16/2022	09/01/2030
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	178,585	75.3540	175,575	233,000	181,188		942			5.050	7.042	AO	2,942	11,767	03/02/2020	04/01/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	1,039,750	95.2380	1,047,618	1,100,000	1,067,383		9,932			4.150	5.478	JD	3,804	45,650	05/18/2022	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	368,800	94.5270	378,108	400,000	383,770		3,992			4.850	6.144	JJ	8,946	19,400	11/26/2018	07/15/2026
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	1,261,250	88.3200	1,148,160	1,300,000	1,264,601		3,351			4.375	4.955	AO	12,007	45,938	05/26/2022	04/15/2028
29362U-AD-6	ENTEGRIS INC			1,2	3.B FE	925,000	80.4310	743,987	925,000	925,000					3.625	3.624	MN	5,589	33,531	04/16/2021	05/01/2029
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	7,330,559	92.2840	7,435,322	8,057,000	7,362,459		31,900			3.120	5.227	MS	83,793		10/11/2022	09/01/2027
29364W-BL-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	4,972,850	90.1790	4,508,950	5,000,000	4,973,112		262			4.750	4.784	MS	83,785		08/18/2022	09/15/2052
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	38,118,240	87.8230	32,247,727	36,719,000	37,951,708		(36,154)			4.850	4.594	MS	524,368	1,780,872	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	5,879,191	90.3410	4,786,266	5,298,000	5,810,841		(13,975)			5.100	4.401	FA	102,075	270,198	07/25/2017	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	19,880,518	97.2440	18,594,025	19,121,000	19,336,565		(109,795)			3.750	3.127	FA	270,881	717,038	10/04/2017	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	9,844,103	96.3590	9,641,682	10,006,000	9,936,104		20,651			3.700	3.940	FA	139,862	370,222	03/23/2018	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	10,459,400	87.6200	8,762,000	10,000,000	10,407,803		(9,898)			4.900	4.610	MN	62,611	490,000	01/10/2017	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	6,089,864	95.9060	5,664,208	5,906,000	5,989,412		(20,048)			3.950	3.552	FA	88,131	233,287	12/21/2018	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	13,966,960	94.6860	13,256,040	14,000,000	13,979,313		3,099			4.150	4.179	AO	121,042	581,000	10/03/2018	10/16/2028
29444U-BE-5	EQUINIX INC			1,2	2.B FE	20,572,526	87.0340	16,933,335	19,456,000	20,382,665		(129,446)			3.200	2.410	MN	74,365	622,592	02/15/2022	11/18/2029
29444U-BL-9	EQUINIX INC			1,2	2.B FE	29,206,765	82.7880	29,501,504	35,635,000	29,329,370		122,605			1.550	5.503	MS	162,634		12/15/2022	03/15/2028
29444U-BR-6	EQUINIX INC			1,2	2.B FE	4,973,100	84.3600	4,218,000	5,000,000	4,979,003		3,659			2.000	2.083	MN	12,778	100,000	05/03/2021	05/15/2028
29444U-BS-4	EQUINIX INC			1,2	2.B FE	14,927,700	80.1750	12,026,250	15,000,000	14,938,231		6,540			2.500	2.555	MN	47,917	375,000	05/03/2021	05/15/2031
29444U-BU-9	EQUINIX INC			1,2	2.B FE	4,973,700	88.5730	4,428,650	5,000,000	4,975,440		1,740			3.900	3.964	AO	41,167	102,917	03/31/2022	04/15/2032
294549-AE-0	EQT CORP				2.C FE	4,980,050	103.7110	5,185,550	5,000,000	4,995,407		1,089			7.750	7.780	JJ	178,681	387,500	07/23/1996	07/15/2026
30040W-AB-4	EVERSOURCE ENERGY			1,2	2.A FE	11,251,628	93.7320	10,544,850	11,250,000	11,250,409		(283)			3.350	3.347	MS	110,969	376,875	03/16/2016	03/15/2026
30040W-AP-3	EVERSOURCE ENERGY			1,2	2.A FE	6,985,790	86.9590	6,087,130	7,000,000	6,986,936		1,146			3.375	3.399	MS	78,750	122,063	02/22/2022	03/01/2032
30161N-AN-1	EXELON CORP			1,2	2.B FE	10,446,700	97.6720	9,767,200	10,000,000	10,146,103		(62,793)			3.950	3.259	JD	17,556	395,000	11/17/2017	06/15/2025
30225V-A#-4	EXTRA SPACE STORAGE LP			1	2.B FE	8,000,000	84.1270	6,730,164	8,000,000	8,000,000					3.470	3.470	AO	63,231	277,600	08/02/2019	10/09/2029
30288*-AC-4	FREEPORT LNG				2.B FE	26,853,000	86.9074	23,337,245	26,853,000	26,853,000					4.280	4.280	JD	591,842	1,163,111	01/03/2018	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC			1	2.B FE	27,093,000	85.0074	23,031,045	27,093,000	27,093,000					4.390	4.390	JD	610,836	1,189,382	05/08/2019	12/31/2038
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2.C FE	18,052,000	85.5142	15,437,026	18,052,000	18,052,000					4.360	4.360	JD	404,396	393,533	07/24/2019	06/30/2039
303250-AF-1	FAIR ISAAC CORP			1,2	3.B FE	1,425,000	90.7160	1,360,740	1,500,000	1,432,321		7,314			4.000	4.946	JD	2,667	60,000	04/21/2022	06/15/2028
311900-B*-4	Fastenal Co.			1	1.F	13,200,000	94.9966	12,539,554	13,200,000	13,200,000					2.660	2.660	JAJO	69,249	351,120	04/22/2020	05/15/2025
311900-C*-3	Fastenal Company			1	1.F	23,400,000	98.2371	22,987,493	23,400,000	23,400,000					1.690	1.690	JAJO	77,994	395,460	06/10/2020	06/24/2023
313309-AP-1	FEDEX CORP				2.B FE	20,626,994	109.8990	22,798,548	20,745,000	20,631,979		(22)			7.600	7.642	JJ	788,310	1,576,620	05/12/2003	07/01/2097
31428X-AT-3	FEDEX CORP			1	2.B FE	1,425,680	76.2300	1,013,859	1,330,000	1,422,562		(3,118)			3.875	3.386	FA	21,474	51,538	01/13/2022	08/01/2042
31428X-AW-6	FEDEX CORP			1	2.B FE	8,276,991	89.0290	5,615,059	6,307,000	8,196,409		(62,555)			5.100	3.143	JJ	148,320	321,657	09/10/2021	01/15/2044
31428X-BB-1	FEDEX CORP			1	2.B FE	1,958,356	77.3470	1,781,301	2,303,000	1,962,369		4,013			4.100	5.238	FA	39,343	47,212	07/05/2022	02/01/2045
31428X-BE-5	FEDEX CORP			1,2	2.B FE	21,836,745	84.7030	14,795,920	17,468,000	21,663,366		(126,316)			4.750	3.233	MN	106,021	829,730	10/26/2021	11/15/2045
31428X-BF-2	FEDEX CORP			1,2	2.B FE	2,719,976	95.1050	2,662,940	2,800,000	2,763,145		10,501			3.250	3.684	AO	22,750	91,000	08/21/2018	04/01/2026
31428X-BN-5	FEDEX CORP			1,2	2.B FE	15,188,625	79.4900	9,936,250	12,500,000	15,092,756		(73,422)			4.400	3.146	JJ	253,611	550,000	09/02/2021	01/15/2047
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	5,929,200	75.9600	6,076,800	8,000,000	5,937,753		8,553			4.050	6.061	FA	122,400		10/05/2022	02/15/2048
31428X-CA-2	FEDEX CORP			1,2	2.B FE	5,075,300	91.8920	4,594,600	5,000,000	5,075,253		(47)			5.250	5.146	MN	33,542	131,250	08/22/2022	05/15/2050
31428X-CE-4	FEDEX CORP			1,2	2.B FE	5,888,158	71.7430	5,377,138	7,495,000	5,913,895		25,737			3.250	5.019	MN	31,125	121,794	08/01/2022	05/15/2041
31556T-AA-7	FERTITTA ENTERTAINMENT LLC (NEVADA)			1,2	4.B FE	500,000	84.6480	423,240	500,000	500,000					4.625	4.625	JJ	10,663	10,792	01/12/2022	01/15/2029
31556T-AC-3	FERTITTA ENTERTAINMENT LLC (NEVADA)			1,2	5.B FE	500,000	80.7240	403,620	500,000	500,000					6.750	6.736	JJ	15,563	15,750	01/12/2022	07/15/2030
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	29,035,337	92.2660	26,709,162	28,948,000	29,000,449		(8,935)			4.250	4.211	MN	157,204	1,230,290	09/17/2018	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	6,987,820	91.2550	6,387,850	7,000,000	6,991,707		1,129			3.750	3.771	MN	29,167	262,500	05/14/2019	05/21/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	8,908,334	78.6620	7,051,262	8,964,000	8,917,610		5,106			2.250	2.320	MS	67,230	201,690	02/23/2021	03/01/2031
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	12,491,125	90.1920	11,274,000	12,500,000	12,494,188		1,344			2.250	2.262	FA	117,188	281,250	01/28/2020	02/01/2027
31944T-AA-8	FIRSTCASH INC			1,2	3.B FE	500,000	89.3140	446,570	500,000	500,000					5.625	5.624	JJ	14,063	15,469	12/09/2021	01/01/2030
32055R-A@-6	FIRST INDUSTRIAL LP			1	2.B FE	3,000,000	94.2709	2,828,126	3,000,000	3,000,000					4.300	4.299	AO	25,442	129,000	01/27/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL, L.P.			1	2.B FE	6,100,000	88.9217	5,424,227	6,100,000	6,100,000					3.970	3.970	JJ	106,286	242,170	04/23/2019	07/23/2029
32055R-C*-6	First Industrial LP			1	2.B	2,100,000	78.9504	1,657,958	2,100,000	2,100,000					2.740	2.740	MS	16,623	57,540	06/17/2020	09/17/2030
32055R-C@-4	First Industrial LP			1	2.B	6,700,000	76.0721	5,096,834	6,700,000	6,700,000					2.840	2.840	MS	54,970	190,280	06/17/2020	09/17/2032
33712Q-AA-7	FIRST STUDENT BIDCO INC			1,2	3.C FE	1,431,551	83.5840	1,263,790	1,512,000	1,431,916		365			4.000	4.908	JJ	25,368	41,111	12/19/2022	07/31/2029
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC			1,2	2.C FE	32,075,637	97.2300	31,016,370	31,900,000	31,937,761		(19,165)			4.350	4.283	JJ	639,861	1,387,650	05/20/2014	01/15/2025
33767D-AB-1	FIRSTCASH INC			1,2	3.B FE	890,880	87.6870	767,261	875,000	888,204		(1,286)			4.625	4.406	MS	13,490	40,469	01/28/2021	09/01/2028
33773@-AR-9	FISERV INC			1,2	2.B FE	8,154,040	94.6500	6,578,175	6,950,000	7,813,001		(148,181)			4.200	1.814	AO	72,975	291,900	10/01/2020	10/01/2028
33773@-AS-7	FISERV INC			1,2	2.B FE	8,507,291	96.4520	8,150,194	8,450,000	8,467,280		(11,750)			2.750	2.603	JJ	116,188	232,375	06/20/2019	07/01/2024
33773@-AT-5	FISERV INC			1,2	2.B FE	3,499,755	93.6740	3,278,590	3,500,000	3,499,880		32			3.200	3.201	JJ	56,000	112,000	06/10/2019	07/01/2026
33773@-AU-2	FISERV INC			1,2	2.B FE	14,492,626	90.1130	12,801,453	14,206,000	14,390,796		(44,903)			3.500	3.231	JJ	248,605	375,550	05/18/2022	07/01/2029
33773@-AV-0	FISERV INC			1,2	2.B FE	5,921,716	81.3300	3,946,945	4,853,000	5,887,058		(25,256)			4.400	3.188	JJ	106,766	213,532	09/13/2021	07/01/2049
33773@-BB-3	FISERV INC			1,2	2.B FE	9,084,744	89.2900	8,039,672	9,004,000	9,055,426		(11,523)			2.250	2.108	JD	16,883	202,590	05/27/2020	06/01/2027
33773@-BC-1	FISERV INC			1,2	2.B FE	3,420,685	83.8480	2,825,678	3,370,000	3,411,415		(5,216)			2.650	2.462	JD	7,442	89,305	03/09/2021	06/01/2030
33793Z-AH-0	FIRSTENERGY CORP			1,2	3.A FE	6,453,883	93.3320	5,372,190	5,756,000	6,214,205		(101,385)			4.400	2.195	JJ	116,783	231,264	01/19/2022	07/15/2027
33793Z-AL-1	FIRSTENERGY CORP			1,2	3.A FE	4,996,450	81.8840	4,094,200	5,000,000	4,997,429		322			2.650	2.658	MS	44,167	132,500	02/18/2020	03/01/2030
34071Q-AG-5	FLORIDA GAS TRANSMISSION COMPANY LLC				2.B FE	1,866,250	102.7720	1,849,896	1,800,000	1,812,244		(20,504)			9.190	8.615	MN	27,570	188,395	02/10/2003	11/01/2024
34071Q-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	80,043,019	97.1680	75,046,733	77,234,000	78,165,244		(384,993)			4.350	3.793	JJ	1,549,185	3,359,679	09/26/2018	07/15/2025
34071Q-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	3,747,000	76.6900	2,875,875	3,750,000	3,747,343		273			2.300	2.309	AO	21,563	86,729	09/15/2021	10/01/2031
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC			1	3.A PL	8,000,000	87.8106	7,024,848	8,000,000	8,000,000					4.700	4.700	FA	142,044	407,333	06/29/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC			1	2.B PL	18,667,693	81.2470	15,166,941	18,667,693	18,667,693					2.920	2.920	FA	205,925	590,521	06/29/2021	08/15/2038
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	9,975,200	99.6960	9,969,600	10,000,000	9,980,951		619			5.250	5.266	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	4,910,868	86.1530	3,963,038	4,600,000	4,855,644		(9,257)			4.050	3.641	JD	15,525	186,300	05/23/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1.E FE	2,947,318	82.6310	2,328,542	2,818,000	2,928,892		(3,915)			3.800	3.519	JD	4,759	107,084	12/08/2017	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	3,998,423	84.9080	3,297,827	3,884,000	3,983,083		(2,961)			4.050	3.873	AO	39,326	157,302	04/04/2017	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT CO			1,2	1.D FE	9,878,709	96.5180	9,784,030	10,137,000	10,024,791		35,943			3.125	3.528	JD	26,398	316,781	09/13/2018	12/01/2025
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,997,330	85.1130	2,553,390	3,000,000	2,997,775		49			4.125	4.130	JD	10,313	123,750	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,898,463	84.3980	2,447,542	2,900,000	2,898,589		30			3.990	3.993	MS	38,570	115,710	02/21/2019	03/01/2049
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	4,994,900	95.8200	4,791,000	5,000,000	4,997,629		1,008			2.850	2.872	AO	35,625	142,500	03/24/2020	04/01/2025
344849-AA-2	FOOT LOCKER INC			1,2	3.B FE	500,000	78.7700	393,850	500,000	500,000					4.000	4.000	AO	5,000	19,778	09/29/2021	10/01/2029
34490@-AA-2	National Football League Trust U.S. XI			1	1.F FE	2,800,000	97.6586	2,734,441	2,800,000	2,800,000					2.470	2.504	OCT	16,906	70,121	07/17/2020	10/05/2023
34490@-AB-0	National Football League Trust U.S. XI			1	1.F FE	4,800,000	94.4535	4,533,768	4,800,000	4,800,000					2.680	2.718	OCT	31,445	130,427	07/17/2020	10/05/2025
34490@-AB-0	National Football League Trust U.S. XI			1	1.F FE	11,400,000	94.4535	10,767,700	11,400,000	11,400,000					2.680	2.718	OCT	74,683	309,763	07/17/2020	10/05/2025
345370-BY-5	FORD MOTOR CO				3.B FE	1,503,125	99.6260	1,245,325	1,250,000	1,456,535		(31,996)			6.625	3.432	AO	20,703	82,813	07/09/2021	10/01/2028
345370-DA-5	FORD MOTOR CO			1,2	3.A FE	1,000,000	75.2450	752,450	1,000,000	1,000,000					3.250	3.250	FA	12,549	24,375	11/08/2021	02/12/2032
345370-DB-3	FORD MOTOR CO			1,2	3.A FE	1,000,000	92.6460	926,460	1,000,000	1,000,000					6.100	6.099	FA	22,367		08/16/2022	08/19/2032
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	1,381,250	96.4050	1,205,063	1,250,000	1,332,580		(33,505)			5.125	2.251	JD	2,669	63,063	07/14/2021	06/16/2025
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	2,430,000	86.8400	2,171,000	2,500,000	2,437,879		7,879			2.700	3.406	FA	26,438	60,750	06/21/2022	08/10/2026
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	999,870	93.4020	934,020	1,000,000	1,000,094		224			4.950	4.948	MN	4,538	33,000	03/23/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	1,000,000	102.4700	1,024,700	1,000,000	1,000,000					7.350	7.350	MN	11,638		11/01/2022	11/04/2027
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC				3.A FE	15,068,400	98.8530	14,827,950	15,000,000	15,003,726		(10,782)			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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34959J-AG-3	FORTIVE CORP			1,2	2.B FE	56,572,411	93.4470	52,353,682	56,025,000	56,241,798		(63,793)			3.150	3.022	JD	78,435	1,764,788	06/20/2017	06/15/2026
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	2.C FE	2,756,250	93.4740	2,336,850	2,500,000	2,686,405		(47,588)			4.625	2.499	FA	48,177	115,625	07/07/2021	08/01/2030
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	1,168,750	93.0710	1,163,388	1,250,000	1,175,398		6,648			5.875	7.378	AO	15,503	36,719	09/07/2022	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	684,375	87.2020	654,015	750,000	688,675		4,300			5.000	6.857	MN	6,250	18,750	07/19/2022	05/01/2028
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	250,000	102.1010	255,253	250,000	250,000					8.750	8.750	MN	2,795	11,120	05/09/2022	05/15/2030
361448-AQ-6	GATX CORP			1	2.B FE	12,705,092	99.4030	12,425,375	12,500,000	12,513,481		(54,868)			3.900	3.450	MS	123,229	487,500	07/07/2020	03/30/2023
361448-BC-6	GATX CORP			1,2	2.B FE	6,868,425	94.8540	7,114,050	7,500,000	6,884,921		16,496			4.550	6.246	MN	51,188	170,625	10/21/2022	11/07/2028
361448-BF-9	GATX CORP			1,2	2.B FE	1,968,057	88.9170	2,022,862	2,275,000	1,973,376		5,319			4.000	6.242	JD	253	45,500	11/01/2022	06/30/2030
361448-BG-7	GATX CORP			1,2	2.B FE	3,785,800	74.5010	3,725,050	5,000,000	3,793,635		7,835			1.900	5.524	JD	7,917		12/05/2022	06/01/2031
361448-BK-8	GATX CORP			1,2	2.B FE	1,967,113	93.1410	1,849,780	1,986,000	1,967,745		632			4.900	5.016	MS	38,115		08/08/2022	03/15/2033
36165R-AC-9	GCC SAB DE CV		C	1,2	2.C FE	17,497,900	83.3390	14,584,325	17,500,000	17,497,753		(147)			3.614	3.616	AO	124,733	474,338	01/10/2022	04/20/2032
36168Q-AJ-3	GFL ENVIRONMENTAL INC		C	1,2	3.C FE	1,012,500	96.1550	961,550	1,000,000	1,007,535		(3,565)			4.250	3.685	JD	3,542	42,500	09/02/2020	06/01/2025
362311-AG-7	FRONTIER CALIFORNIA INC				3.C FE	37,600	93.7150	37,486	40,000	37,623		23			6.750	8.401	MN	345		12/12/2022	05/15/2027
36264F-AL-5	GSK CONSUMER HEALTHCARE CAPITAL US LLC			1,2	2.B FE	17,815,832	89.9670	17,089,232	18,995,000	17,837,339		39,924	684,625		3.375	4.494	MS	172,736	320,541	06/08/2022	03/24/2029
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	10,779,709	80.5110	8,678,852	10,779,709	10,779,709					2.940	2.940	MS	80,111	316,923	02/09/2021	09/30/2040
366651-AC-1	GARTNER INC			1,2	3.A FE	900,910	93.3160	839,844	900,000	900,902		(4)			4.500	4.495	JJ	20,250	40,500	06/22/2020	07/01/2028
369550-BC-1	GENERAL DYNAMICS CORP			1,2	1.G FE	10,577,498	95.3210	10,107,839	10,604,000	10,588,738		2,429			3.750	3.779	MN	50,811	397,650	09/11/2018	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	21,841,668	97.4150	21,515,077	22,086,000	21,992,566		37,070			3.500	3.688	MN	98,774	773,010	11/30/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	2,945,264	78.8870	2,208,836	2,800,000	2,918,258		(3,947)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	2,466,575	98.5130	2,462,825	2,500,000	2,474,462		856			5.400	5.492	JD	6,000	135,000	12/17/2010	06/15/2040
370334-CL-6	GENERAL MILLS INC			1,2	2.B FE	4,966,654	86.6480	4,175,567	4,819,000	4,939,087		(15,424)			2.875	2.487	AO	29,249	138,546	03/09/2021	04/15/2030
37045V-AS-9	GENERAL MOTORS CO			1,2	2.C FE	3,604,887	96.1400	3,749,460	3,900,000	3,614,284		9,397			5.000	6.550	AO	48,750		10/06/2022	10/01/2028
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	11,998,269	99.7110	11,989,251	12,024,000	12,018,125		5,348			5.100	5.149	JJ	279,358	613,224	01/14/2019	01/17/2024
37045X-CS-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	4,918,440	98.1480	3,925,920	4,000,000	4,704,319		(112,080)			5.650	2.379	JJ	102,956	226,000	01/22/2021	01/17/2029
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	17,512,716	84.0750	13,783,256	16,394,000	17,323,810		(115,041)			3.600	2.729	JD	16,394	590,184	07/13/2021	06/21/2030
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	17,842,475	87.3260	16,357,033	18,731,000	17,745,271		(47,260)			2.700	3.881	FA	184,032	205,821	12/09/2022	08/20/2027
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	30,018,407	84.3920	26,950,585	31,935,000	30,046,196		25,778			2.400	3.593	AO	172,449	456,000	12/01/2022	04/10/2028
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	3,493,910	76.8940	2,691,290	3,500,000	3,494,756		546			2.700	2.720	JD	5,513	94,500	06/07/2021	06/10/2031
37045X-DP-8	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	4,962,563	83.1930	4,138,852	4,975,000	4,964,573		1,659			2.400	2.439	AO	25,207	119,400	10/12/2021	10/15/2028
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	6,993,140	87.4030	6,118,210	7,000,000	6,994,540		1,400			2.350	2.370	FA	57,118	102,813	01/06/2022	02/26/2027
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	9,998,000	96.5960	9,659,600	10,000,000	9,998,523		523			3.800	3.807	AO	88,667	190,000	04/04/2022	04/07/2025
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	13,974,940	89.7660	12,567,240	14,000,000	13,977,274		2,334			4.300	4.330	AO	142,139	299,328	04/04/2022	04/06/2029
37255L-AA-5	ENACT HOLDINGS INC			1,2	3.A FE	955,450	98.3100	914,283	930,000	943,046		(5,670)			6.500	5.784	FA	22,837	60,450	10/16/2020	08/15/2025
373334-KE-0	GEORGIA POWER CO			1,2	2.A FE	9,962,400	94.6000	9,460,000	10,000,000	9,986,852		3,777			3.250	3.293	AO	81,250	325,000	03/02/2016	04/01/2026
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	15,418,863	96.8730	14,806,069	15,284,000	15,331,527		(25,940)			3.500	3.316	FA	222,892	534,940	04/09/2019	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	17,777,394	87.7020	13,106,187	14,944,000	17,643,880		(84,466)			4.500	3.312	FA	280,200	672,480	01/13/2022	02/01/2045
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	29,379,151	96.5280	26,781,211	27,744,500	28,539,180		(259,989)			3.650	2.621	MS	337,558	1,012,674	11/05/2019	03/01/2026
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	6,959,882	82.7920	4,844,160	5,851,000	6,915,985		(30,283)			4.150	3.063	MS	80,939	242,817	07/13/2021	03/01/2047
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	27,420,098	93.1400	25,145,937	26,998,000	27,240,647		(58,783)			2.950	2.704	MS	265,480	796,441	11/26/2019	03/01/2027
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	8,329,036	70.0700	5,787,081	8,259,000	8,323,208		(2,933)			2.600	2.544	AO	53,684	214,734	12/03/2020	10/01/2040
377320-AA-4	GLATFELTER CORP			1,2	5.B FE	6,760,396	60.7240	4,048,469	6,667,000	6,733,017		(23,166)			4.750	4.345	MN	40,465	334,276	10/22/2021	11/15/2029
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	5,566,300	112.4710	5,623,550	5,000,000	5,411,234		(16,571)			6.375	5.571	MN	40,729	318,750	04/12/2010	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	33,654,232	97.6960	32,556,215	33,324,000	33,460,390		(54,716)			3.625	3.443	MN	154,355	1,207,995	04/01/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	10,299,176	96.0800	9,896,240	10,300,000	10,299,602		65			3.875	3.876	MN	50,999	399,125	05/10/2018	05/15/2028
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	9,921,736	97.2960	9,704,303	9,974,000	9,959,065		10,174			3.000	3.109	JD	24,935	299,220	03/18/2019	06/01/2024

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378272-AN-8	GLENCORE FUNDING LLC			1,2	2.A FE	4,779,300	94.5250	4,726,250	5,000,000	4,799,577		20,277			4.000	5.064	MS	52,222	100,000	07/08/2022	03/27/2027
378272-AQ-1	GLENCORE FUNDING LLC			1,2	2.A FE	4,737,450	93.5360	4,676,800	5,000,000	4,757,245		19,795			3.875	5.022	AO	34,444	96,875	07/21/2022	10/27/2027
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	14,761,161	95.8600	14,921,568	15,566,000	14,782,042		20,882			4.875	5.839	MS	229,761	162,338	10/19/2022	03/12/2029
378272-AY-4	GLENCORE FUNDING LLC		2		2.A FE	8,499,400	81.1950	8,119,500	10,000,000	8,601,077		101,677			2.500	4.695	MS	83,333	125,000	04/27/2022	09/01/2030
378272-BG-2	GLENCORE FUNDING LLC			1,2	2.A FE	7,418,725	79.7190	5,978,925	7,500,000	7,426,729		7,337			2.625	2.751	MS	53,594	196,875	12/08/2021	09/23/2031
380355-AD-9	GOEASY LTD		C	1,2	3.C FE	970,429	95.8550	929,794	970,000	970,173		(96)			5.375	5.353	JD	4,345	52,138	11/19/2019	12/01/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	3,960,677	98.1040	3,928,084	4,004,000	3,991,616		7,750			3.850	4.062	JJ	74,080	154,154	10/04/2018	07/08/2024
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,620,225	96.1650	3,365,775	3,500,000	3,543,929		(24,397)			3.272	2.530	MS	29,266	114,520	10/10/2019	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	20,317,128	90.9790	18,067,520	19,859,000	20,063,711		(145,789)			3.814	3.453	AO	143,069	417,023	12/02/2022	04/23/2029
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	7,000,000	88.2840	6,179,880	7,000,000	7,000,000					1.093	1.093	JD	4,676	76,510	12/04/2020	12/09/2026
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	77.5190	3,875,950	5,000,000	5,000,000					2.383	2.383	JJ	52,956	119,150	07/14/2021	07/21/2032
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	7,903,040	93.9420	7,515,360	8,000,000	7,947,059		12,499			3.500	3.685	MN	35,000	280,014	04/24/2019	11/16/2026
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	8,066,550	96.8050	7,260,375	7,500,000	7,747,820		(111,917)			3.750	2.162	MN	30,469	281,250	02/03/2020	05/22/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	7,853,680	90.4430	7,235,440	8,000,000	7,865,550		3,088			5.150	5.279	MN	44,633	412,000	12/13/2018	05/22/2045
38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP HOLDI			1	2.B PL	9,500,000	81.9773	7,787,844	9,500,000	9,500,000					2.400	2.400	JJ	110,833	114,000	10/06/2021	01/06/2029
384802-AC-8	WW GRAINGER INC			1,2	1.E FE	13,667,986	78.5100	10,606,701	13,510,000	13,645,564		(3,935)			3.750	3.683	MN	64,735	506,625	07/29/2016	05/15/2046
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	1,399,006	94.1060	1,289,252	1,370,000	1,388,299		(3,902)			4.750	4.399	JJ	30,007	65,075	02/28/2020	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC				3.B FE	519,900	87.4150	454,558	520,000	519,932		12			3.500	3.502	MS	5,359	18,200	02/28/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	270,000	85.7440	231,509	270,000	270,000					3.500	3.499	MS	3,150	9,450	08/14/2020	03/01/2029
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	141,750	97.8010	146,702	150,000	147,407		1,494			4.125	5.251	FA	2,338	6,188	11/29/2018	08/15/2024
389284-AA-8	GRAY TELEVISION INC			1,2	4.B FE	500,000	88.8200	444,100	500,000	500,000					7.000	6.998	MN	4,472	35,000	11/01/2018	05/15/2027
389375-AJ-5	GRAY TELEVISION INC			1,2	4.B FE	1,501,233	89.0940	1,349,774	1,515,000	1,507,190		1,827			5.875	6.028	JJ	41,042	89,006	01/09/2019	07/15/2026
389375-AL-0	GRAY TELEVISION INC			1,2	4.B FE	750,000	72.3550	542,663	750,000	750,000					4.750	4.749	AO	7,521	35,625	10/08/2020	10/15/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	2,684,238	85.0200	2,278,536	2,680,000	2,683,639		(538)			4.000	3.973	FA	40,498	107,200	10/06/2021	08/15/2028
40049J-BB-2	GRUPO TELEVISA SAB		C	1,2	2.A FE	30,047,066	97.8780	29,363,400	30,000,000	30,017,755		(5,714)			4.625	4.603	JJ	581,979	1,387,500	12/10/2015	01/30/2026
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2.B FE	68,388,895	97.9520	66,901,216	68,300,000	68,317,896		(11,553)			3.875	3.857	JD	29,407	2,646,625	05/22/2015	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.B FE	2,946,499	86.1620	2,092,013	2,428,000	2,930,073		(15,463)			4.875	3.498	JD	1,315	118,365	12/06/2021	06/27/2044
404119-BR-9	HCA INC			1	2.C FE	502,500	99.8920	499,460	500,000	500,743		(329)			5.375	5.299	FA	11,198	26,875	06/16/2016	02/01/2025
404119-BT-5	HCA INC			1,2	2.C FE	15,501,369	98.8310	13,465,724	13,625,000	14,611,690		(317,981)			5.250	2.678	JD	31,792	715,313	12/11/2020	06/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	11,703,874	96.2750	10,601,803	11,012,000	11,385,948		(95,259)			4.500	3.494	FA	187,204	495,540	07/10/2019	02/15/2027
404119-BV-0	HCA INC			1,2	2.C FE	42,584,742	88.9580	31,988,407	35,959,000	42,356,006		(176,303)			5.500	4.258	JD	87,900	1,724,003	10/06/2022	06/15/2047
404119-BW-8	HCA INC			1,2	2.C FE	1,570,201	100.1450	1,572,277	1,570,000	1,570,132		(19)			5.875	5.872	FA	38,432	92,238	01/18/2019	02/01/2029
404119-BX-6	HCA INC			1,2	2.C FE	10,609,700	91.2900	9,129,000	10,000,000	10,499,543		(74,287)			4.125	3.209	JD	18,333	412,500	06/10/2021	06/15/2029
404119-BY-4	HCA INC			1,2	2.C FE	1,997,230	89.1410	1,451,215	1,628,000	1,980,385		(16,444)			5.125	3.361	JD	3,708	83,435	12/21/2021	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	1,528,050	85.6020	1,044,344	1,220,000	1,521,461		(6,589)			5.250	3.752	JD	2,847	64,050	01/06/2022	06/15/2049
404121-AH-8	HCA INC			1,2	2.C FE	500,000	99.0370	495,185	500,000	500,000					5.375	5.373	MS	8,958	26,875	08/09/2018	09/01/2026
404121-AJ-4	HCA INC			1,2	2.C FE	1,063,100	99.5170	1,059,856	1,065,000	1,063,830		171			5.625	5.647	MS	19,969	59,906	01/17/2019	09/01/2028
404280-DK-2	HSBC HOLDINGS PLC		C		2.A FE	6,776,155	100.1880	5,830,942	5,820,000	6,344,282		(39,210)			7.625	6.336	MN	54,239	531,075	08/25/2005	05/17/2032
40470#-AA-1	HANNON ARMSTRONG				2.A	10,757,226	89.8741	9,667,964	10,757,226	10,757,226					4.760	4.760	MON	35,559	516,314	12/19/2017	01/06/2039
406248-AX-8	HALLMARK CARDS, INC.			1	2.C PL	23,900,000	96.1734	22,985,448	23,900,000	23,900,000					4.410	4.409	MN	134,677	1,053,990	02/10/2017	05/15/2027
40637C-C#-5	Halma plc		B	1	2.A IF	10,873,500	88.8238	9,479,721	10,672,500	10,672,500				(201,000)	2.290	2.290	JJ	114,732	107	04/12/2022	07/12/2032
41242*-BV-3	Hardwood Funding, LLC			1	1.G FE	7,800,000	89.2715	6,963,174	7,800,000	7,800,000					3.190	3.190	JD	16,588	248,820	05/28/2020	06/07/2030
41242*-BZ-4	Hardwood Funding LLC			1	1.G FE	3,000,000	87.6711	2,630,133	3,000,000	3,000,000					2.370	2.370	JD	4,740	71,100	02/18/2021	06/07/2028
41242*-CA-8	Hardwood Funding LLC			1	1.G FE	4,000,000	84.7930	3,391,718	4,000,000	4,000,000					2.830	2.830	JD	7,547	113,200	02/18/2021	06/07/2031
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	10,222,633	102.5100	10,266,377	10,015,000	10,190,581		(5,750)			6.150	5.985	JD	27,374	615,923	09/30/2015	12/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	48,826,719	97.1930	47,493,359	48,865,000	48,846,484		3,935			3.832	3.842	AO	332,890	1,872,507	07/10/2015	04/27/2025
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	16,228,646	96.2050	13,374,419	13,902,000	15,620,545		(311,427)			4.400	1.894	JD	27,186	611,688	03/04/2021	06/15/2028
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	6,494,540	100.6400	6,541,600	6,500,000	6,497,364		74			6.100	6.104	AO	99,125	396,500	10/10/2006	10/01/2041
417558-AA-1	HARVEST MIDSTREAM I LP			1,2	3.C FE	650,000	95.9530	623,695	650,000	650,000					7.500	7.497	MS	16,250	48,750	08/05/2020	09/01/2028
42226A-AA-5	HEALTHEQUITY INC			1,2	4.C FE	1,495,625	88.8430	1,332,645	1,500,000	1,496,142		512			4.500	4.545	AO	16,875	66,188	12/08/2021	10/01/2029
42241@-AM-1	HEARST COMMUNICATIONS INC			1	1.G	5,902,578	88.2724	5,031,529	5,700,000	5,857,927		(20,796)			2.770	2.334	JD	12,280	157,890	10/07/2020	12/03/2029
42280#-AF-6	THE HEICO COMPANIES LLC			1	2.C	2,300,000	97.6248	2,245,371	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.C	7,100,000	92.4001	6,560,407	7,100,000	7,100,000					3.720	3.720	MN	32,281	264,120	08/26/2016	11/17/2028
423012-AD-5	HEINEKEN NV		C	1	2.A FE	22,954,584	99.2100	23,016,720	23,200,000	23,193,127		27,382			2.750	2.872	AO	159,500	638,000	02/19/2013	04/01/2023
423012-AF-0	HEINEKEN NV		C	1,2	2.A FE	11,149,575	94.5080	10,443,134	11,050,000	11,100,511		(9,403)			3.500	3.397	JJ	163,294	386,750	05/04/2017	01/29/2028
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	2,650,125	80.9590	2,023,975	2,500,000	2,634,191		(3,340)			4.350	3.998	MS	27,792	108,750	10/11/2017	03/29/2047
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	1,872,073	93.2300	1,738,740	1,865,000	1,868,916		(1,079)			5.500	5.429	JJ	47,298	102,575	03/03/2020	07/15/2027
428040-DA-4	HERTZ CORP			1,2	5.A FE	1,863,750	83.7850	1,675,700	2,000,000	1,866,718		2,968			4.625	6.525	JD	7,708	70,403	11/22/2022	12/01/2026
428040-DB-2	HERTZ CORP			1,2	5.A FE	1,000,000	75.8450	758,450	1,000,000	1,000,000					5.000	5.000	JD	4,167	51,111	11/17/2021	12/01/2029
428102-AC-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	500,000	97.0590	485,295	500,000	500,000					5.625	5.623	FA	10,625	28,125	11/17/2017	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	500,000	85.7540	428,770	500,000	500,000					4.250	4.250	FA	8,028	21,840	08/02/2021	02/15/2030
428102-AF-4	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	250,000	91.9670	229,918	250,000	250,000					5.500	5.500	AO	2,903	7,142	04/05/2022	10/15/2030
431318-AV-6	HILCORP ENERGY I LP			2	3.C FE	1,020,000	84.8870	848,870	1,000,000	1,012,972		(3,759)			6.000	5.537	FA	25,000	60,000	01/12/2021	02/01/2031
431318-AY-0	HILCORP ENERGY I LP			1,2	3.C FE	500,000	89.4910	447,455	500,000	500,000					6.000	5.999	AO	6,333	15,583	04/05/2022	04/15/2030
431318-AZ-7	HILCORP ENERGY I LP			1,2	3.C FE	500,000	85.9110	429,555	500,000	500,000					6.250	6.249	AO	6,597	16,233	04/05/2022	04/15/2032
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	640,000	99.1380	634,483	640,000	640,000					5.375	5.373	MN	5,733	34,400	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	400,000	97.2930	389,172	400,000	400,000					5.750	5.748	MN	3,833	23,000	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,017,500	86.7890	867,890	1,000,000	1,014,596		(2,027)			3.750	3.491	MN	6,250	37,500	07/13/2021	05/01/2029
435765-AJ-1	HOLLY ENERGY PARTNERS LP			1,2	3.C FE	1,000,000	98.6860	986,860	1,000,000	1,000,000					6.375	6.374	AO	13,458	33,115	04/06/2022	04/15/2027
436440-AP-6	HOLOGIC INC			1,2	3.B FE	1,035,175	86.3600	937,006	1,085,000	1,040,908		5,756			3.250	4.004	FA	13,321	35,263	01/28/2022	02/15/2029
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	21,212,228	99.0030	20,869,832	21,080,000	21,110,614		(35,981)			3.750	3.570	FA	298,633	790,500	12/11/2018	02/15/2024
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	295,652	87.0690	203,741	234,000	292,246		(1,818)			4.250	2.768	AO	2,486	9,945	02/04/2021	04/01/2046
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	4,026,287	91.5750	3,547,616	3,874,000	4,015,067		(3,030)			4.500	4.264	JD	12,106	174,330	01/03/2019	12/06/2048
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	1,995,349	90.4890	1,921,986	2,124,000	2,003,133		7,783			2.950	3.958	JD	2,785	31,329	07/07/2022	06/15/2029
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	1,991,675	71.4280	1,332,846	1,866,000	1,983,489		(2,971)			3.125	2.787	JD	2,592	58,313	02/28/2020	12/15/2049
43734L-AA-4	HOME POINT CAPITAL INC			2	5.A FE	975,689	68.3570	656,227	960,000	970,072		(2,977)			5.000	4.631	FA	20,000	48,000	01/20/2021	02/01/2026
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC			1,2	4.C FE	835,152	96.6350	823,330	852,000	837,349		2,197			6.750	7.246	JJ	26,519	32,918	12/05/2022	01/15/2027
442851-AK-7	THE HOWARD UNIVERSITY			1	2.C FE	625,000	85.7380	535,863	625,000	625,000					2.845	2.845	AO	4,445	17,781	01/31/2020	10/01/2028
442851-AN-1	THE HOWARD UNIVERSITY			1	2.C FE	6,045,593	81.4890	4,873,042	5,980,000	6,031,258		(5,089)			2.995	2.883	AO	44,775	179,101	02/05/2020	10/01/2031
442851-AS-0	THE HOWARD UNIVERSITY			1	2.C FE	3,075,000	85.5750	2,631,431	3,075,000	3,075,000					2.651	2.651	AO	20,380	81,518	07/08/2020	10/01/2028
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC.			1	2.C FE	30,000,000	96.6608	28,998,254	30,000,000	30,000,000					4.690	4.634	JD	58,625	1,407,000	09/18/2015	12/16/2025
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	1,000,000	93.3410	933,410	1,000,000	1,000,000					6.625	6.623	FA	27,604	66,250	05/11/2017	08/01/2026
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	13,393,866	96.8350	12,419,089	12,825,000	13,110,646		(90,110)			3.875	3.089	MS	165,656	496,969	11/21/2019	03/01/2026
448055-AP-8	CENOVUS ENERGY INC		C	1,2	2.C FE	7,056,430	92.0380	6,442,660	7,000,000	7,037,948		(5,373)			4.400	4.297	AO	65,022	308,000	04/08/2019	04/15/2029
44919*-AC-2	I-595 EXPRESS LLC				1.F PL	10,642,592	91.8366	9,773,794	10,642,592	10,642,592					3.310	3.310	MJSD	90,051	356,557	09/30/2015	12/31/2031
449253-AB-9	IAA INC			1,2	4.B FE	1,675,942	97.1830	1,613,238	1,660,000	1,643,846		(5,739)			5.500	5.529	JD	4,058	77,550	06/22/2022	06/15/2027
449298-AN-4	ICRE REIT HOLDINGS			1	2.B	8,072,960	90.7586	7,260,684	8,000,000	8,043,100		(8,668)			3.660	3.530	JJ	143,147	296,800	03/29/2019	07/05/2027
44953@-AB-9	IFM (US) Colonial Pipeline 2 LLC			1	2.C PL	30,000,000	85.9949	25,798,461	30,000,000	30,000,000					3.640	3.639	JJ	503,533	1,092,000	10/03/2019	01/15/2030
449691-AA-2	ILIAD HOLDING SAS		C	1,2	4.A FE	916,696	92.8780	853,549	919,000	917,048		352			6.500	6.565	AO	12,611	57,744	04/06/2022	10/15/2026
449934-AD-0	IQVIA INC			1,2	3.C FE	500,000	95.8460	479,230	500,000	500,000					5.000	4.998	AO	5,278	25,000	09/14/2016	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,130,740	91.7000	1,031,625	1,125,000	1,128,505		(802)			5.250	5.159	MN	7,547	59,063	01/06/2020	05/15/2027
451102-CC-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,000,000	85.0240	850,240	1,000,000	1,000,000					4.375	4.375	FA	18,229	43,750	01/04/2021	02/01/2029
45168D-D*-2	IDEXX LABORATORIES, INC.			1	2.B	38,300,000	84.7256	32,449,889	38,300,000	38,300,000					2.500	2.500	AO	236,715	957,500	03/06/2020	04/02/2030
45258L-AA-5	IMOLA MERGER CORP			1,2	3.C FE	1,560,000	86.6440	1,351,646	1,560,000	1,560,000					4.750	4.748	MN	9,468	74,100	04/01/2021	05/15/2029
454889-AQ-9	INDIANA MICHIGAN POWER CO			1,2	1.G FE	13,292,217	83.8140	8,539,808	10,189,000	13,114,449		(90,852)			4.550	2.828	MS	136,504	463,600	01/05/2021	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE	9,268,812	73.9820	7,014,233	9,481,000	9,289,240		4,478			3.750	3.877	JJ	177,769	355,538	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1.G FE	5,881,415	94.2570	5,561,163	5,900,000	5,889,369		1,749			3.850	3.888	MN	29,025	227,150	04/30/2018	05/15/2028
45569K-AA-1	PRA HEALTH SCIENCES INC			1,2	3.A FE	681,875	90.5470	679,103	750,000	690,821		8,946			2.875	5.352	JJ	9,943	10,781	06/14/2022	07/15/2026
45685E-AJ-5	VOYA FINANCIAL INC			1	2.B FE	11,599,100	92.8350	9,283,500	10,000,000	11,455,894		(41,918)			5.700	4.597	JJ	262,833	570,000	05/08/2019	07/15/2043
456873-AB-4	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	18,961,810	97.3150	18,489,850	19,000,000	18,991,815		4,252			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	29,199,705	94.1210	26,750,129	28,421,000	28,827,944		(126,415)			3.500	3.003	MS	276,315	994,735	01/15/2020	03/21/2026
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	32,594,348	99.6660	31,350,937	31,456,000	31,525,042		(148,700)			4.250	3.757	JD	59,417	1,336,880	04/20/2015	06/15/2023
45688C-AB-3	INGEVITY CORP			1,2	3.C FE	1,882,569	86.2650	1,768,433	2,050,000	1,889,829		7,261			3.875	5.401	MN	13,240	59,094	10/25/2022	11/01/2028
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE	350,000	90.1680	315,588	350,000	350,000					5.750	5.749	FA	8,385	20,125	09/16/2019	02/01/2028
458140-AS-9	INTEL CORP			1,2	1.E FE	43,752,632	97.6180	40,321,115	41,305,000	42,110,110		(329,822)			3.700	2.829	JJ	645,276	1,528,285	12/06/2017	07/29/2025
458140-AU-4	INTEL CORP			1,2	1.E FE	9,767,028	93.3390	9,578,448	10,262,000	10,019,700		66,308			2.600	3.342	MN	31,128	266,812	04/03/2019	05/19/2026
458140-BD-1	INTEL CORP			1,2	1.E FE	11,993,001	97.3800	11,681,705	11,996,000	11,995,427		408			2.875	2.879	MN	47,901	344,885	05/08/2017	05/11/2024
458140-BH-2	INTEL CORP			1,2	1.E FE	1,989,395	85.7750	1,670,897	1,948,000	1,977,765		(4,129)			2.450	2.201	MN	6,098	47,726	02/10/2020	11/15/2029
458140-BL-3	INTEL CORP			1,2	1.E FE	2,997,270	90.7920	2,723,760	3,000,000	2,997,517		93			4.600	4.607	MS	36,800	138,000	03/20/2020	03/25/2040
458140-BQ-2	INTEL CORP			1,2	1.E FE	14,970,750	96.5730	14,485,950	15,000,000	14,981,425		3,979			3.750	3.782	MS	150,000	562,500	03/20/2020	03/25/2027
458140-CB-4	INTEL CORP			1,2	1.E FE	11,875,843	88.8420	10,572,198	11,900,000	11,875,989		146			4.900	4.913	FA	236,479		08/02/2022	08/05/2052
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	2,061,351	83.7390	1,433,612	1,712,000	2,052,699		(8,652)			4.250	3.106	MS	20,211	72,760	01/04/2022	09/21/2048
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,526,700	94.6140	9,461,400	10,000,000	9,531,805		5,105			3.750	4.692	MS	104,167		12/05/2022	09/21/2028
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	20,270,235	81.6080	17,698,327	21,687,000	20,339,729		41,049			2.100	3.007	JD	20,241	315,000	12/14/2022	06/15/2030
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	7,956,273	75.2410	6,468,469	8,597,000	8,005,807		49,534			1.850	2.659	MS	46,830	159,045	01/24/2022	09/15/2032
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	4,994,500	97.8660	4,893,300	5,000,000	4,995,725		1,225			3.650	3.688	MN	19,264	91,250	05/12/2022	05/23/2025
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,664,726	96.7440	9,664,726	9,990,000	9,664,726		1,083	315,768		4.350	4.945	JD	19,314	243,839	05/12/2022	06/15/2029
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	16,412,100	105.9770	15,896,550	15,000,000	15,303,555		(95,485)			7.000	6.208	AO	177,917	1,050,000	08/06/2003	10/30/2025
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	21,713,200	99.8000	19,960,000	20,000,000	21,528,656		(48,053)			6.000	5.342	MN	153,333	1,200,000	10/12/2018	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	1,896,120	87.1090	1,742,180	2,000,000	1,905,500		2,365			4.800	5.167	JD	4,267	96,000	10/05/2018	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	4,871,800	94.5150	4,725,750	5,000,000	4,905,190		5,158			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	1,167,500	99.1900	1,140,685	1,150,000	1,165,318		(2,182)			6.250	5.825	JJ	33,142	56,250	06/02/2022	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.B FE	500,000	93.8620	469,310	500,000	500,000					5.250	5.250	JJ	12,104	26,250	06/08/2020	01/15/2029
461127-E#-5	Intertek Finance Plc		C	1	2.A	4,750,000	97.1582	4,615,014	4,750,000	4,750,000					1.970	1.970	JD	7,538	93,575	06/18/2020	12/02/2023
461127-F*-8	INTERTEK FINANCE PLC		C	1	2.A	2,100,000	91.9066	1,930,038	2,100,000	2,100,000					2.080	2.080	JD	3,519	43,680	06/18/2020	12/02/2025
46128M-AN-1	INVERSIONES CMPC SA		C	1,2	2.C FE	19,707,148	90.9090	17,040,892	18,745,000	19,489,160		(98,957)			3.850	3.185	JJ	336,785	721,683	09/29/2020	01/13/2030
46266T-AA-6	IQVIA INC			1,2	3.C FE	1,153,900	95.4200	1,075,383	1,127,000	1,138,538		(6,825)			5.000	4.201	MN	7,200	56,350	11/21/2019	05/15/2027
46284V-AJ-0	IRON MOUNTAIN INC			1,2	3.C FE	452,500	86.8450	434,225	500,000	454,543		2,043			5.250	6.812	JJ	12,104		07/19/2022	07/15/2030
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER			1,2	3.C FE	1,000,000	83.4400	834,400	1,000,000	1,000,000					5.000	5.001	MN	6,389	44,028	12/13/2021	07/15/2032
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	26,003,770	100.6060	25,403,015	25,250,000	25,766,872		(23,510)			6.375	6.152	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AJ-4	ITC HOLDINGS CORP			1,2	2.B FE	10,268,100	97.5100	9,751,000	10,000,000	10,047,805		(38,647)			3.650	3.240	JD	16,222	365,000	10/06/2016	06/15/2024
46590X-AA-4	JBS USA LUX SA			1,2	2.C FE	284,800	100.1790	280,501	280,000	284,168		(195)			6.500	6.332	AO	3,842	32,161	04/23/2019	04/15/2029
46590X-AB-2	JBS USA LUX SA			1,2	2.C FE	541,688	95.0700	522,885	550,000	541,970		283			5.500	5.753	JJ	13,949	16,500	09/15/2022	01/15/2030
46625H-JT-8	JPMORGAN CHASE & CO				1.F FE	5,002,800	98.8400	4,942,000	5,000,000	5,000,393		(349)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	23,038,550	96.5260	22,200,980	23,000,000	23,008,480		(4,462)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	15,819,000	97.8490	14,677,350	15,000,000	15,254,435		(105,435)			3.900	3.128	JJ	269,750	585,000	04/10/2019	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	12,695,559	94.9270	12,300,641	12,958,000	12,822,507		37,423			3.300	3.636	AO	106,904	427,614	11/15/2018	04/01/2026
466313-A@-2	JABIL INC.			1	2.C	15,116,180	98.8718	14,731,903	14,900,000	14,924,176		(43,795)			4.900	4.588	JJ	338,685	730,100	04/03/2018	07/14/2023
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	13,592,762	90.7000	10,962,002	12,086,000	13,199,414		(209,596)			3.509	1.606	JJ	186,132	424,098	02/09/2021	01/23/2029
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	9,467,429	95.4620	7,913,800	8,290,000	9,005,390		(227,431)			3.960	1.099	JJ	138,609	328,284	12/14/2020	01/29/2027
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	12,787,731	89.4950	10,453,016	11,680,000	12,562,227		(127,216)			3.702	2.411	MN	66,060	432,394	03/15/2021	05/06/2030
46647P-BR-6	JPMORGAN CHASE & CO			1,2,5	1.E FE	2,522,784	87.2970	2,095,128	2,400,000	2,484,769		(18,510)			2.182	1.355	JD	4,364	52,368	12/03/2020	06/01/2028
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	6,500,000	88.0150	5,720,975	6,500,000	6,500,000					1.578	1.578	AO	19,659	102,570	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	5,000,000	83.5110	4,175,550	5,000,000	5,000,000					2.069	2.069	JD	8,621	103,450	05/24/2021	06/01/2029
46647P-CZ-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	10,000,000	97.2230	9,722,300	10,000,000	10,000,000					4.080	4.078	AO	73,667	204,000	04/19/2022	04/26/2026
46647P-DA-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	15,000,000	95.3310	14,299,650	15,000,000	15,000,000					4.323	4.322	AO	117,081	324,225	04/19/2022	04/26/2028
46647P-DC-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	10,000,000	92.5810	9,258,100	10,000,000	10,000,000					4.586	4.585	AO	82,803	229,300	04/19/2022	04/26/2033
46647P-DF-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	8,000,000	94.4270	7,554,160	8,000,000	8,000,000					4.565	4.565	JD	17,246	182,600	06/07/2022	06/14/2030
46659*-AB-3	JM FAMILY ENTERPRISES, INC.			1	2.B	14,549,250	91.8559	13,778,391	15,000,000	14,735,186		48,852			3.540	3.945	MN	88,500	531,000	03/29/2019	11/01/2027
46672#-AA-4	HP Gateway Unit Two Owner, LLC			1	2.B PL	11,100,496	75.1820	8,262,947	10,990,591	11,094,191		(5,404)			3.974	3.887	MON	19,412	473,162	09/30/2021	02/15/2037
469815-AK-0	JACOBS ENTERTAINMENT INC			2	4.B FE	1,002,318	90.9430	1,013,105	1,114,000	1,006,097		3,779			6.750	8.805	FA	28,407	8,953	09/16/2022	02/15/2029
470328-AL-5	JAMES CAMPBELL COMPANY LLC			1	2.A	7,700,000	98.3705	7,574,527	7,700,000	7,700,000					3.490	3.490	JD	746	268,730	04/13/2016	09/30/2023
47077W-AA-6	JANE STREET GROUP LLC			1,2	3.B FE	1,000,000	87.3480	873,480	1,000,000	1,000,000					4.500	4.500	MN	5,750	45,750	11/02/2021	11/15/2029
47216F-AA-5	JAZZ SECURITIES DAC		C	1,2	3.B FE	638,250	89.7640	628,348	700,000	640,071		1,821			4.375	6.062	JJ	14,122	10,597	10/07/2022	01/15/2029
47232M-AF-9	JEFFERIES FINANCE LLC			1,2	3.C FE	1,000,000	81.6630	816,630	1,000,000	1,000,000					5.000	5.000	FA	18,889	51,667	07/28/2021	08/15/2028
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	985,516	80.3080	900,253	1,121,000	989,935		4,419			2.750	4.308	MS	10,276	15,414	08/12/2022	03/01/2032
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	8,575,000	99.0070	8,489,850	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	56,500,572	97.0620	54,849,736	56,510,000	56,504,798		97			3.900	3.901	FA	838,703	2,203,890	12/23/2016	02/14/2026
479142-E#-4	Johnson Matthey Plc		C	1	1.G	12,500,000	93.6375	11,704,691	12,500,000	12,500,000					3.970	3.970	AO	103,385	496,250	04/03/2020	04/16/2027
479142-E@-6	Johnson Matthey Plc		C	1	1.G	10,000,000	95.8169	9,581,693	10,000,000	10,000,000					3.790	3.790	AO	78,958	379,000	04/03/2020	04/16/2025
48121@-AN-1	JRD Holdings, LLC			1	2.B PL	4,800,000	79.6083	3,821,199	4,800,000	4,800,000					2.680	2.680	AO	27,515	128,640	10/01/2021	10/14/2031
48121@-AP-6	JRD Holdings, LLC			1	2.B PL	14,400,000	76.6559	11,038,451	14,400,000	14,400,000					2.830	2.830	AO	87,164	407,520	10/01/2021	10/14/2033
48274@-AA-4	KWIK TRIP			1	2.C PL	4,485,748	87.5055	3,925,275	4,485,748	4,485,748					3.900	3.900	FMAN	17,980	178,322	10/23/2014	02/24/2035
48666K-AZ-2	KB HOME			1,2	3.B FE	10,000	80.7870	8,079	10,000	10,000					4.000	4.000	JD	18	400	05/25/2021	06/15/2031
487836-AT-5	KELLOGG CO			1	2.B FE	4,519,970	113.7880	3,982,580	3,500,000	4,049,118		(52,402)			7.450	5.096	AO	65,188	260,750	06/21/2011	04/01/2031
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	12,255,498	91.4660	9,259,103	10,123,000	12,145,494		(99,523)			4.985	3.276	MN	50,463	504,632	01/20/2022	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC			1,2	2.B FE	8,307,468	91.1870	5,704,659	6,256,000	8,247,489		(51,548)			5.085	3.217	MN	31,812	318,118	10/28/2021	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	7,822,654	97.9520	7,579,526	7,738,000	7,815,731		(6,923)			4.597	4.378	MN	35,572	177,858	06/08/2022	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	9,829,733	87.0230	8,096,620	9,304,000	9,732,137		(54,619)			3.200	2.488	MN	49,621	297,728	03/09/2021	05/01/2030
49271V-AP-5	KEURIG DR PEPPER INC			1,2	2.B FE	9,972,317	92.9090	9,282,538	9,991,000	9,974,024		1,707			3.950	3.981	AO	83,314	189,649	04/07/2022	04/15/2029
49271V-AQ-3	KEURIG DR PEPPER INC			1,2	2.B FE	9,943,047	90.9930	9,090,201	9,990,000	9,945,811		2,764			4.050	4.108	AO	85,415	194,430	04/07/2022	04/15/2032
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	9,188,750	106.8180	8,759,076	8,200,000	8,699,294		(46,253)			8.000	6.981	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	2.A FE	23,072,004	89.2280	20,865,076	23,384,000	23,251,297		34,095			2.742	2.908	FA	242,227	641,189	06/20/2017	08/15/2026
49446R-AV-1	KIMCO REALTY CORP			1,2	2.A FE	4,941,600	68.4470	3,422,350	5,000,000	4,945,509		1,165			3.700	3.765	AO	46,250	185,000	08/15/2019	10/01/2049
49446R-AW-9	KIMCO REALTY CORP			1,2	2.A FE	1,966,786	81.6050	2,025,436	2,482,000	1,977,447		10,660			2.700	6.022	AO	16,754		10/14/2022	10/01/2030
49446R-AZ-2	KIMCO REALTY CORP			1,2	2.A FE	6,941,830	82.8440	5,799,080	7,000,000	6,946,239		4,409			3.200	3.297	AO	56,000	134,400	02/15/2022	04/01/2032
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	13,537,732	110.5660	13,809,693	12,490,000	13,051,671		(43,137)			7.750	7.069	MS	285,015	967,975	01/15/2004	03/15/2032
494550-BM-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	9,997,162	99.7760	10,042,454	10,065,000	10,063,483		12,243			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	2.B FE	9,780,825	85.6090	8,673,904	10,132,000	9,813,235		8,730			5.000	5.255	MS	168,867	506,600	01/30/2019	03/01/2043
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	7,888,608	89.8840	7,248,246	8,064,000	7,909,737		3,655			5.400	5.553	MS	145,152	435,456	12/13/2016	09/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	7,838,168	91.6280	6,600,881	7,204,000	7,788,244		(14,541)			5.550	4.940	JD	33,319	399,822	04/18/2019	06/01/2045
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	19,924,400	95.8420	19,168,400	20,000,000	19,957,653		7,172			4.300	4.346	MS	286,667	860,000	03/01/2018	03/01/2028
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	1,495,440	93.7150	1,405,725	1,500,000	1,495,884		444			5.875	5.921	JD	3,917	45,776	06/01/2022	06/15/2030
50050N-AA-1	KONTOOR BRANDS INC			1,2	3.C FE	1,000,000	80.4810	804,810	1,000,000	1,000,000					4.125	4.125	MN	5,271	40,906	11/10/2021	11/15/2029
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	3,207,270	104.6750	3,140,250	3,000,000	3,161,767		(5,314)			6.500	5.992	FA	76,917	195,000	03/30/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.C FE	22,495,059	90.3370	20,882,301	23,116,000	22,488,195		7,969			5.000	5.220	JD	86,685	904,175	07/27/2022	06/04/2042
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	2.C FE	5,747,259	93.6570	5,591,323	5,970,000	5,874,408		25,919			3.000	3.502	JD	14,925	179,100	09/26/2017	06/01/2026
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2.C FE	10,367,650	92.1460	9,214,600	10,000,000	10,360,233		(7,417)			5.200	4.923	JJ	239,778	130,000	08/11/2022	07/15/2045
50077L-AV-8	KRAFT HEINZ FOODS CO			1,2	2.C FE	5,793,706	91.1390	5,793,706	6,357,000	5,793,706		24,503	216,993		3.750	5.233	AO	59,597	119,194	05/19/2022	04/01/2030
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.C FE	2,556,250	95.5440	2,388,600	2,500,000	2,546,446		(9,804)			3.875	3.382	MN	12,378	96,875	01/21/2022	05/15/2027
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2.C FE	10,230,200	95.9560	9,595,600	10,000,000	10,229,935		(265)			5.500	5.338	JD	45,833		12/02/2022	06/01/2050
501044-CN-9	KROGER CO			1,2	2.A FE	7,169,184	95.3300	6,649,268	6,975,000	7,145,883		(6,128)			5.400	5.182	JJ	173,678	376,650	09/24/2018	07/15/2040
501044-CS-8	KROGER CO			1,2	2.A FE	22,910,800	99.1750	22,810,250	23,000,000	22,993,887		10,158			3.850	3.897	FA	368,958	885,500	01/14/2014	08/01/2023
501044-DE-8	KROGER CO			1,2	2.A FE	42,497,080	91.8090	39,970,884	43,537,000	43,041,453		117,610			2.650	2.962	AO	243,565	1,153,731	02/06/2020	10/15/2026
501044-DG-3	KROGER CO			1,2	2.A FE	8,549,167	84.4610	5,934,230	7,026,000	8,490,737		(41,155)			4.450	3.186	FA	130,274	312,657	07/22/2021	02/01/2047
501044-DJ-7	KROGER CO			1,2	2.A FE	9,098,934	94.4970	7,984,997	8,450,000	8,850,832		(86,380)			3.700	2.538	FA	130,271	312,650	01/22/2020	08/01/2027
501044-DK-4	KROGER CO			1,2	2.A FE	11,407,564	86.3410	8,199,805	9,497,000	11,323,035		(46,512)			4.650	3.479	JJ	203,632	441,611	02/23/2021	01/15/2048
501044-DL-2	KROGER CO			1,2	2.A FE	6,782,945	96.4790	6,753,530	7,000,000	6,785,008		3,864	187,556		4.500	5.096	JJ	145,250	315,000	01/07/2019	01/15/2029
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC				2.C PL	4,161,085	85.3629	3,552,021	4,161,085	4,161,085					3.580	3.580	FMAN	15,310	154,399	01/21/2015	05/24/2035
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	58,206	99.2150	49,608	50,000	55,951		(1,349)			6.694	3.507	JJ	1,543	3,347	04/21/2021	01/15/2027
501797-AW-4	BATH & BODY WORKS INC			1,2	3.B FE	488,208	93.7930	440,827	470,000	483,481		(2,392)			6.625	5.927	AO	7,784	31,138	12/22/2020	10/01/2030
50203T-AA-4	LFS TOPCO LLC			1,2	4.B FE	523,329	80.5450	519,515	645,000	528,334		5,005			5.875	11.852	AO	8,000	6,267	10/14/2022	10/15/2026
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	19,964,900	85.1660	17,033,200	20,000,000	19,973,165		4,786			2.000	2.027	AO	94,444	400,000	03/26/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	26,170,302	82.6450	22,013,322	26,636,000	26,151,517		(14,541)	610,438		2.500	2.720	AO	157,226	665,900	08/23/2021	04/06/2031
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	13,095,950	96.5810	10,623,910	11,000,000	12,511,212		(276,012)			4.400	1.635	JD	21,511	484,000	01/22/2021	06/15/2028
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	19,271,469	88.2020	16,601,380	18,822,000	19,229,922		(11,078)			5.250	5.079	JJ	455,649	988,155	09/26/2018	07/15/2043
50512#-AF-9	LA Stadium Finance Company LLC			1	2.A PL	7,600,000	89.6377	6,812,466	7,600,000	7,600,000					3.900	3.900	MS	74,923	296,400	04/01/2020	03/31/2028
50512#-AG-7	LA Stadium Finance Company LLC			1	2.A PL	3,400,000	86.6022	2,944,476	3,400,000	3,400,000					4.000	4.000	MS	34,378	136,000	04/01/2020	03/31/2030
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.B FE	1,635,625	84.2050	1,473,588	1,750,000	1,647,366		11,741			4.250	5.869	FA	30,990	37,188	08/09/2022	02/01/2027
513075-BT-7	LAMAR MEDIA CORP			1,2	3.B FE	440,720	87.3350	384,274	440,000	440,805		29			4.000	3.999	JD	782	17,600	10/01/2020	02/15/2030
513075-BW-0	LAMAR MEDIA CORP			1,2	3.C FE	750,000	92.4180	693,135	750,000	750,000					4.875	4.875	MS	10,766	36,563	05/11/2020	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP			1,2	3.C FE	272,584	82.7390	225,050	272,000	272,487		(51)			3.625	3.599	AO	2,082	9,860	02/26/2021	01/15/2031
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3.C FE	1,000,000	88.4810	884,810	1,000,000	1,000,000					4.125	4.125	JJ	17,302	30,135	10/19/2021	01/31/2030
518058-AA-6	LASALLE PROPERTY FUND REIT, INC.			1	2.B	10,000,000	91.5107	9,151,073	10,000,000	10,000,000					3.140	3.139	FA	120,367	314,000	11/15/2019	02/13/2027
518058-AG-3	LASALLE PROPERTY FUND REIT, INC.			1	2.B	5,000,000	88.2934	4,414,670	5,000,000	5,000,000					2.240	2.240	FA	43,867	56,000	11/10/2021	02/10/2027
518058-AH-1	LASALLE PROPERTY FUND REIT, INC.			1	2.B	7,000,000	83.3538	5,834,763	7,000,000	7,000,000					2.580	2.580	MN	25,585	90,300	11/10/2021	05/10/2029
524660-AX-5	LEGGETT & PLATT INC			1	2.B FE	23,902,396	97.0010	22,989,237	23,700,000	23,741,041		(23,591)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
525555-AB-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	2,617,190	102.0550	2,321,751	2,275,000	2,304,214		(25,450)			6.875	5.636	FA	65,169	156,406	03/31/2003	02/01/2024
527298-BP-7	LEVEL 3 FINANCING INC			1,2	3.A FE	1,696,897	84.7190	1,652,021	1,950,000	1,715,204		18,308			3.400	6.756	MS	22,100	17,000	09/29/2022	03/01/2027
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3.C FE	585,000	78.7780	590,835	750,000	587,322		2,322			4.250	9.389	JJ	15,938		11/22/2022	07/01/2028
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	11,396,689	65.7660	7,674,892	11,670,000	11,404,483		2,995			3.950	4.069	MN	58,901	460,965	05/07/2020	05/15/2060
532457-AM-0	ELI LILLY AND CO				1.F FE	1,998,216	104.6850	1,727,303	1,650,000	1,712,351		(23,558)			7.125	5.433	JD	9,797	117,563	03/29/2004	06/01/2025
532457-BA-5	ELI LILLY AND CO			1	1.F FE	5,770,325	107.1890	5,895,395	5,500,000	5,690,105		(8,864)			5.550	5.203	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BP-2	ELI LILLY AND CO			1,2	1.F FE	4,865,750	94.0300	4,701,500	5,000,000	4,930,386		14,523			3.100	3.446	MN	19,806	155,000	04/05/2018	05/15/2027
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	1,999,915	93.6910	1,876,631	2,003,000	2,001,004		285			3.375	3.393	MS	19,905	67,601	02/20/2019	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2.C FE	6,370,531	97.0390	6,025,635	6,209,498	6,316,281		(7,478)			5.875	5.541	JAJO	87,149	364,797	06/09/2016	07/05/2034
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	11,298,101	103.5300	9,313,559	8,996,000	11,029,664		(71,377)			7.000	5.038	JD	27,988	629,720	12/12/2018	06/15/2040
536797-AG-8	LITHIA MOTORS INC			1,2	3.B FE	1,530,000	82.4190	1,236,285	1,500,000	1,529,658		(342)			3.875	3.773	JD	4,844	58,125	01/06/2022	06/01/2029
539830-AD-1	LOCKHEED MARTIN CORP				1.G FE	7,302,100	113.7140	7,391,410	6,500,000	7,043,671		(25,495)			7.200	6.265	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP				1.G FE	3,976,710	108.5210	3,255,630	3,000,000	3,280,651		(76,148)			7.750	4.682	MN	38,750	232,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	7,114,193	108.4670	7,722,850	7,120,000	7,117,247		126			6.150	6.154	MS	145,960	437,880	12/18/2006	09/01/2036
539830-BC-2	LOCKHEED MARTIN CORP			1,2	1.G FE	3,884,607	88.6770	3,790,942	4,275,000	3,994,170		17,261			3.600	4.299	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	2,148,310	81.9490	1,561,948	1,906,000	2,126,246		(7,074)			3.800	3.066	MS	24,143	72,428	10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	1,981,260	95.2660	1,905,320	2,000,000	1,985,985		746			4.500	4.571	MN	11,500	90,000	11/16/2015	05/15/2036
539830-BL-2	LOCKHEED MARTIN CORP			1,2	1.G FE	19,262,893	93.1500	14,481,099	15,546,000	19,166,911		(95,983)			4.700	3.249	MN	93,362	730,662	01/27/2022	05/15/2046
539830-BW-8	LOCKHEED MARTIN CORP			1,2	1.G FE	1,983,180	103.3850	2,067,700	2,000,000	1,983,270		90			5.250	5.359	JJ	19,542		11/07/2022	01/15/2033
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.		C		2.C PL	16,799,977	93.8310	15,763,593	16,799,977	16,799,977					5.230	5.231	AO	148,880	918,776	12/14/2018	10/31/2033
543859-AL-6	LOCKHEED MARTIN CORP				1.G FE	2,962,830	105.8510	3,175,530	3,000,000	2,993,024		2,492			7.625	7.731	JD	10,167	228,750	03/19/1997	06/15/2025
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L				1.F FE	17,890,227	100.7280	16,616,091	16,496,000	16,598,547		(105,332)			7.650	6.936	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	8,114,440	108.0420	7,325,248	6,780,000	7,296,412		(86,037)			6.875	5.163	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	1,559,205	95.0990	1,426,485	1,500,000	1,541,739		(1,980)			5.800	5.509	AO	18,367	87,000	03/30/2011	10/15/2036
548661-DH-7	LOWE'S COMPANIES INC			1,2	2.A FE	6,959,470	96.0380	6,722,660	7,000,000	6,987,753		4,256			3.375	3.443	MS	69,563	236,250	09/09/2015	09/15/2025
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	10,133,392	82.1700	7,121,674	8,667,000	10,072,400		(42,152)			4.375	3.335	MS	111,648	379,181	12/29/2021	09/15/2045
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	1,996,950	78.5170	1,362,270	1,735,000	1,989,059		(7,032)			4.050	3.170	MN	11,321	70,268	11/15/2021	05/03/2047
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	3,491,985	98.0290	3,431,015	3,500,000	3,496,213		1,552			4.000	4.050	AO	29,556	140,000	03/24/2020	04/15/2025
548661-DU-8	LOWE'S COMPANIES INC			1,2	2.A FE	20,804,263	95.8280	18,006,081	18,790,000	20,446,515		(204,628)			4.500	3.077	AO	178,505	669,195	05/26/2022	04/15/2030
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	8,282,622	92.5540	7,672,727	8,290,000	8,283,315		693			5.000	5.007	AO	87,506	207,250	06/09/2022	04/15/2040
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	24,220,406	82.8500	21,115,151	25,486,000	24,210,162		(5,830)	1,328,067		2.625	3.279	AO	167,252	669,008	05/19/2021	04/01/2031
548661-EB-9	LOWE'S COMPANIES INC			1,2	2.A FE	9,977,800	70.0590	7,005,900	10,000,000	9,977,636		457			3.500	3.513	AO	87,500	350,000	03/29/2021	04/01/2051
548661-EF-0	LOWE'S COMPANIES INC			1,2	2.A FE	11,241,563	78.3000	8,808,750	11,250,000	11,241,732		169			4.450	4.454	AO	125,156	260,047	03/22/2022	04/01/2062
548661-EH-6	LOWE'S COMPANIES INC			1,2	2.A FE	4,999,150	89.1240	4,456,200	5,000,000	4,999,237		87			3.750	3.752	AO	46,875	97,396	03/22/2022	04/01/2032
552676-AT-5	MDC HOLDINGS INC			1,2	2.C FE	1,000,000	81.7590	817,590	1,000,000	1,000,000					3.850	3.850	JJ	17,753	38,500	01/06/2020	01/15/2030
552848-AG-8	MGIC INVESTMENT CORP			1,2	2.C FE	713,300	92.3570	646,499	700,000	709,889		(1,496)			5.250	4.958	FA	13,883	36,750	08/12/2020	08/15/2028
552953-CC-3	MGM RESORTS INTERNATIONAL			1	4.A FE	1,153,000	100.0000	1,153,000	1,153,000	1,153,000					6.000	5.993	MS	20,370	69,180	11/20/2014	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL			1,2	4.A FE	497,140	91.5920	490,933	536,000	515,313		4,935			4.625	5.810	MS	8,263	24,790	01/07/2019	09/01/2026
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	1,294,500	92.9480	1,233,420	1,327,000	1,296,800		2,300			5.500	6.110	AO	15,408	45,485	08/18/2022	04/15/2027
553358-AA-6	MEPT EDGEMOOR OPERATING, L.P.			1	2.B	5,600,000	98.9881	5,543,334	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	2.B FE	6,192,149	85.0090	5,627,596	6,620,000	6,221,052		7,593			5.200	5.661	MS	114,747	344,240	12/12/2018	03/01/2047
55336V-AT-7	MPLX LP			1,2	2.B FE	4,891,700	88.4560	4,422,800	5,000,000	4,897,765		1,686			5.500	5.651	FA	103,889	275,000	12/12/2018	02/15/2049
55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.B FE	250,000	80.3530	200,883	250,000	250,000					5.500	5.500	FA	5,729	7,333	01/13/2022	02/01/2030
55342U-AG-9	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	1,500,000	91.3000	1,369,500	1,500,000	1,500,000					5.250	5.249	FA	32,813	78,750	07/13/2016	08/01/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	483,750	84.1500	420,750	500,000	484,935		1,185			5.000	5.729	AO	5,278	12,500	07/29/2022	10/15/2027
55342U-AM-6	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	1,026,250	68.7970	687,970	1,000,000	1,023,689		(1,807)			3.500	3.238	MS	10,306	35,000	07/21/2021	03/15/2031
55354G-AH-3	MSCI INC			1,2	3.A FE	1,175,000	87.4140	1,027,115	1,175,000	1,175,000					4.000	3.999	MN	6,006	47,000	11/18/2019	11/15/2029
55608J-AK-4	MACQUARIE GROUP LTD		C	2,5	1.G FE	4,676,878	91.5290	4,654,250	5,085,000	4,680,633		3,755			3.763	5.353	MN	17,540		12/07/2022	11/28/2028
55608J-BG-2	MACQUARIE GROUP LTD		C	1,2,5	1.G FE	20,000,000	94.3790	18,875,800	20,000,000	20,000,000					5.491	5.490	MN	158,629	274,550	08/02/2022	11/09/2033
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	36,903	64.7550	30,435	47,000	37,351		233			5.125	7.106	JJ	1,111	2,409	02/16/2021	01/15/2042
55616X-AJ-6	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	151,913	60.3660	126,769	210,000	154,384		1,275			4.300	6.717	FA	3,411	9,030	02/16/2021	02/15/2043
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	73,144	68.6250	61,763	90,000	74,687		813			4.500	6.567	JD	180	4,050	02/17/2021	12/15/2034
55916A-AA-2	MICHAELS COMPANIES INC			1,2	4.C FE	190,000	80.7630	153,450	190,000	190,000					5.250	5.248	MN	1,663	9,975	04/09/2021	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55916A-AB-0	MICHAELS COMPANIES INC			1,2	5.B FE	260,000	67.4890	175,471	260,000	260,000					7.875	7.871	MN	3,413	20,475	04/09/2021	05/01/2029
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	36,946,262	97.5640	34,083,983	34,935,000	35,550,674		(233,167)			4.150	3.407	AO	362,451	1,449,803	08/11/2016	10/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	24,929,813	82.5380	19,960,165	24,183,000	24,781,422		(76,520)			2.450	2.077	JD	26,333	592,484	06/03/2021	06/15/2030
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				3.A PL	8,015,928	92.4712	7,412,425	8,015,928	8,015,928					4.560	4.560	JJ	178,702	365,526	09/19/2018	09/30/2025
565849-AP-1	MARATHON OIL CORP			1,2	2.C FE	2,625,375	95.4930	2,387,325	2,500,000	2,573,834		(15,608)			4.400	3.651	JJ	50,722	110,000	07/16/2019	07/15/2027
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	1,470,521	83.7160	1,357,874	1,622,000	1,482,962		3,301			4.750	5.427	MS	22,685	77,045	12/17/2018	09/15/2044
570535-AT-1	MARKEL CORP			1,2	2.B FE	6,013,968	87.6200	5,292,248	6,040,000	6,015,458		439			5.000	5.028	MN	34,394	302,000	05/15/2019	05/20/2049
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.A FE	500,000	86.9040	434,520	500,000	500,000					4.750	4.750	MS	6,993	23,750	09/17/2019	01/15/2028
571676-AA-3	MARS INC			1,2	1.F FE	6,628,684	95.2040	6,353,915	6,674,000	6,655,822		7,731			2.700	2.826	AO	45,050	180,198	05/16/2019	04/01/2025
571676-AB-1	MARS INC			1,2	1.F FE	8,754,577	89.1070	7,976,859	8,952,000	8,768,910		14,333			3.200	3.521	AO	71,616	241,376	05/25/2022	04/01/2030
571676-AD-7	MARS INC			1,2	1.F FE	5,992,500	84.6290	5,077,740	6,000,000	5,993,652		416			3.875	3.884	AO	58,125	232,500	03/26/2019	04/01/2039
571676-AF-2	MARS INC			1,2	1.F FE	10,947,040	82.3400	7,612,333	9,245,000	10,855,421		(40,917)			3.950	2.976	AO	91,294	365,178	01/04/2022	04/01/2049
571676-AN-5	MARS INC			1,2	1.F FE	5,466,196	67.8470	3,598,605	5,304,000	5,449,769		(6,994)			2.375	2.181	JJ	57,736	125,970	08/07/2020	07/16/2040
571676-AQ-8	MARS INC			1,2	1.F FE	3,702,355	60.3240	2,265,166	3,755,000	3,705,238		1,240			2.450	2.517	JJ	42,166	91,998	09/03/2020	07/16/2050
571903-AP-8	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	5,003,050	95.9110	4,795,550	5,000,000	5,001,195		(367)			3.750	3.742	AO	46,875	187,500	10/08/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	35,880,120	93.4810	33,653,160	36,000,000	35,954,622		12,249			3.125	3.164	JD	50,000	1,125,000	06/07/2016	06/15/2026
571903-BE-2	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	6,637,362	93.3920	6,600,947	7,068,000	6,641,918		4,556			4.625	5.625	JD	14,529	91,182	12/15/2022	06/15/2030
571903-BF-9	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	1,976,634	83.1220	1,861,102	2,239,000	1,985,282		8,648			3.500	4.977	AO	16,544	39,183	07/27/2022	10/15/2032
571903-BH-5	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	370,315	76.6780	383,390	500,000	372,229		1,914			2.750	6.003	AO	2,903	6,875	10/06/2022	10/15/2033
571903-BJ-1	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	8,144,667	98.7740	8,147,867	8,249,000	8,149,073		4,407			5.000	5.285	AO	129,463		12/09/2022	10/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	8,970,518	92.8300	8,348,202	8,993,000	8,980,927		2,194			3.500	3.530	JD	13,989	314,755	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	3,429,920	80.9010	3,236,040	4,000,000	3,470,225		10,190			4.250	5.204	JD	7,556	170,000	09/26/2018	12/15/2047
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	14,687,418	79.9170	12,586,928	15,750,000	14,751,393		63,690			2.400	3.224	JJ	174,300	301,583	04/28/2022	07/15/2031
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	7,198,730	67.7190	4,740,330	7,000,000	7,192,880		(4,286)			3.200	3.053	JJ	103,289	232,089	07/30/2021	07/15/2051
575385-AE-9	MASONITE INTERNATIONAL CORP			1,2	3.B FE	1,500,000	81.0960	1,216,440	1,500,000	1,500,000					3.500	3.500	FA	19,833	55,271	07/09/2021	02/15/2030
576323-AP-4	MASTEC INC			2	2.C FE	800,000	89.6420	717,136	800,000	800,000					4.500	4.499	FA	13,600	36,000	07/21/2020	08/15/2028
57636Q-AB-0	MASTERCARD INC			1	1.D FE	8,352,539	98.1830	8,149,189	8,300,000	8,311,759		(9,099)			3.375	3.258	AO	70,031	280,125	03/29/2018	04/01/2024
57636Q-AG-9	MASTERCARD INC			1,2	1.D FE	2,884,680	94.3580	2,830,740	3,000,000	2,944,166		13,202			2.950	3.466	MN	9,833	88,500	03/15/2018	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1,2	1.D FE	4,988,300	94.9510	4,747,550	5,000,000	4,993,522		1,128			3.500	3.528	FA	60,764	175,000	02/26/2018	02/26/2028
57665R-AN-6	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	508,750	89.4320	447,160	500,000	507,468		(1,198)			4.625	4.313	JD	1,927	23,125	12/02/2021	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	643,750	76.6040	574,530	750,000	644,346		596			3.625	5.617	AO	6,797	8,987	12/06/2022	10/01/2031
577081-BD-3	MATTEL INC			2	3.A FE	681,356	98.0900	657,203	670,000	679,694		(977)			5.875	5.578	JD	1,749	39,363	05/12/2022	12/15/2027
577081-BE-1	MATTEL INC			1,2	3.A FE	716,250	92.1410	681,843	740,000	719,797		3,547			3.375	4.280	AO	6,244	16,538	05/17/2022	04/01/2026
577081-BF-8	MATTEL INC			1,2	3.A FE	335,000	87.8940	294,445	335,000	335,000					3.750	3.749	AO	3,141	12,563	03/09/2021	04/01/2029
57778K-AC-9	MAXAR TECHNOLOGIES INC			1,2	4.B FE	1,000,000	104.1260	1,041,260	1,000,000	1,000,000					7.750	7.750	JD	3,444	38,965	06/09/2022	06/15/2027
58013M-ER-1	MCDONALD'S CORP			1	2.A FE	10,021,570	78.1570	6,842,645	8,755,000	9,936,277		(42,899)			3.625	2.753	MN	52,895	317,369	01/07/2021	05/01/2043
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	21,380,757	97.3030	19,952,953	20,506,000	20,803,855		(99,283)			3.700	3.159	JJ	318,242	758,722	02/09/2018	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	32,175,853	96.1600	30,655,808	31,880,000	32,098,976		(12,792)			4.700	4.627	JD	91,566	1,498,360	01/14/2016	12/09/2035
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	5,340,974	99.6030	5,381,550	5,403,000	5,399,304		14,686			3.350	3.632	AO	45,250	181,001	10/29/2018	04/01/2023
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	2,467,690	76.1110	1,831,231	2,406,000	2,463,931		(1,339)			3.625	3.484	MS	29,073	87,218	01/08/2020	09/01/2049
581557-BE-4	MCKESSON CORP			1,2	2.A FE	53,772,321	98.4360	52,318,734	53,150,000	53,224,860		(77,651)			3.796	3.641	MS	594,063	2,017,574	09/11/2015	03/15/2024
58155Q-AG-8	MCKESSON CORP			1,2	2.A FE	12,262,690	99.5650	11,947,800	12,000,000	12,000,000		(29,241)			2.850	2.591	MS	100,700	342,000	04/29/2013	03/15/2023
58174#-AD-6	McKinsey & Company, Inc.			1	1.E PL	6,700,000	98.8801	6,624,965	6,700,000	6,700,000					2.400	2.400	JD	8,933	160,800	05/22/2020	06/11/2023
58174#-AE-4	McKinsey & Company, Inc.			1	1.E PL	10,000,000	95.2674	9,526,744	10,000,000	10,000,000					2.520	2.520	JD	14,000	252,000	05/22/2020	06/11/2025
581760-AH-8	MCLAREN HEALTH CARE CORP			1	1.E FE	2,990,000	99.0850	2,962,642	2,990,000	2,990,000					3.283	3.282	MN	12,543	98,162	03/18/2015	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
581760-AJ-4	MCLAREN HEALTH CARE CORP			1	1.E FE	3,095,000	97.0250	3,002,924	3,095,000	3,095,000					3.433	3.433	MN	13,577	106,251	03/18/2015	05/15/2024
581760-AK-1	MCLAREN HEALTH CARE CORP			1	1.E FE	3,135,000	95.5930	2,996,841	3,135,000	3,135,000					3.533	3.533	MN	14,153	110,760	03/18/2015	05/15/2025
581760-AL-9	MCLAREN HEALTH CARE CORP			1	1.E FE	3,335,000	94.4840	3,151,041	3,335,000	3,335,000					3.633	3.633	MN	15,482	121,161	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP			1	1.E FE	4,670,000	89.4390	4,176,801	4,670,000	4,670,000					4.133	4.133	MN	24,663	193,011	03/18/2015	05/15/2031
581760-AP-0	MCLAREN HEALTH CARE CORP			1	1.E FE	4,805,000	88.7140	4,262,708	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
58308#-AA-1	Meade Pipeline Investment LLC				2.C	21,916,592	100.0000	21,916,592	21,916,592	21,916,592					4.740	4.805	MON	7,316	767,358	11/19/2019	10/30/2026
58506Y-AJ-1	MEDSTAR HEALTH INC			1	1.F FE	3,150,000	95.0130	2,992,910	3,150,000	3,150,000					3.049	3.049	FA	36,283	96,044	01/29/2015	08/15/2024
58506Y-AK-8	MEDSTAR HEALTH INC				1.F FE	3,595,000	92.9280	3,340,762	3,595,000	3,595,000					3.099	3.099	FA	42,088	111,409	01/29/2015	08/15/2025
58506Y-AL-6	MEDSTAR HEALTH INC			1	1.F FE	3,280,000	90.9930	2,984,570	3,280,000	3,280,000					3.249	3.249	FA	40,259	106,567	01/29/2015	08/15/2026
58506Y-AM-4	MEDSTAR HEALTH INC			1	1.F FE	4,240,000	89.4730	3,793,655	4,240,000	4,240,000					3.399	3.399	FA	54,444	144,118	01/29/2015	08/15/2027
58506Y-AP-7	MEDSTAR HEALTH INC			1	1.F FE	4,400,000	86.3350	3,798,740	4,400,000	4,400,000					3.599	3.599	FA	59,823	158,356	01/29/2015	08/15/2029
58506Y-AQ-5	MEDSTAR HEALTH INC			1	1.F FE	6,140,000	84.8610	5,210,465	6,140,000	6,140,000					3.649	3.649	FA	84,641	224,049	01/29/2015	08/15/2030
58506Y-AR-3	MEDSTAR HEALTH INC				1.F FE	3,800,000	83.5950	3,176,610	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	2,455,000	72.3710	1,776,708	2,455,000	2,455,000					3.626	3.626	FA	33,629	89,018	01/10/2020	08/15/2049
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	4,415,000	66.5450	2,937,962	4,415,000	4,415,000					2.955	2.955	JJ	65,232	130,463	06/09/2020	01/01/2050
589331-AC-1	MERCK & CO INC				1.E FE	1,049,850	104.5830	1,045,830	1,000,000	1,010,989		(3,257)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK & CO INC			1	1.E FE	1,318,607	108.0620	1,278,373	1,183,000	1,228,663		(7,455)			6.400	5.530	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK & CO INC			1	1.E FE	2,694,051	106.6380	2,708,605	2,540,000	2,597,376		(8,010)			5.950	5.497	JD	12,594	151,130	02/24/2004	12/01/2028
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	6,896,844	88.8550	5,695,606	6,410,000	6,817,903		(13,221)			4.150	3.702	MN	31,774	266,015	05/23/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	5,013,300	82.2810	4,114,050	5,000,000	5,011,220		(335)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	27,730,891	87.8530	24,535,586	27,928,000	27,757,309		7,244			3.900	3.951	MS	344,911	1,089,192	04/02/2019	03/07/2039
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	5,946,392	93.1350	5,569,473	5,980,000	5,957,963		3,147			3.400	3.467	MS	64,385	203,320	03/05/2019	03/07/2029
58942H-AA-9	BON SECOURS MERCY HEALTH INC			1	1.E FE	28,000,000	94.3530	26,418,840	28,000,000	28,000,000					3.382	3.382	MN	157,827	946,960	04/22/2015	11/01/2025
58942H-AC-5	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	15,775,000	94.7090	14,940,345	15,775,000	15,775,000					4.302	4.302	JJ	339,320	678,641	12/10/2018	07/01/2028
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	750,000	94.6870	710,153	750,000	750,000					5.125	5.124	JD	2,669	38,438	09/21/2017	06/06/2027
59156R-BG-2	METLIFE INC			1	1.G FE	6,632,096	92.9410	5,395,225	5,805,000	6,554,561		(22,763)			4.875	3.960	MN	37,733	282,994	05/29/2019	11/13/2043
59156R-BL-1	METLIFE INC			1	1.G FE	18,441,032	90.5750	15,002,843	16,564,000	18,177,282		(73,432)			4.721	4.049	MJSD	34,755	781,986	05/29/2019	12/15/2044
59284M-AA-2	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	13,351,111	95.3758	12,794,666	13,415,000	13,388,330		6,076			4.250	4.305	AO	96,607	570,138	09/26/2016	10/31/2026
594918-BJ-2	MICROSOFT CORP			1,2	1.A FE	4,930,600	96.5990	4,829,950	5,000,000	4,972,193		9,200			3.125	3.332	MN	25,174	156,250	03/16/2018	11/03/2025
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	18,787,563	88.7430	16,559,444	18,660,000	18,754,341		(5,840)			3.450	3.401	FA	255,720	643,770	09/07/2016	08/08/2036
594918-BZ-6	MICROSOFT CORP			1,2	1.A FE	5,850,482	94.8450	5,131,115	5,410,000	5,757,019		(19,626)			4.100	3.503	FA	89,340	221,810	11/14/2017	02/06/2037
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	7,672,306	93.9330	7,226,266	7,693,000	7,675,235		416			4.250	4.265	FA	131,689	326,953	01/30/2017	02/06/2047
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	1.G FE	5,626,800	95.3650	4,768,250	5,000,000	5,476,851		(85,436)			4.200	2.248	JD	9,333	210,000	03/23/2021	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP			1,2	1.G FE	11,884,086	94.5190	9,798,785	10,367,000	11,537,413		(183,944)			3.950	1.932	MS	120,574	409,497	03/04/2021	03/15/2029
595240-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2.A FE	9,275,544	94.0750	7,701,920	8,187,000	8,930,261		(135,604)			4.100	2.215	MN	42,891	335,667	05/27/2020	05/15/2028
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,779,152	84.7560	1,502,724	1,773,000	1,778,668		(145)			4.250	4.228	MN	12,559	75,353	12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.E FE	7,032,071	82.4340	5,805,002	7,042,000	7,033,366		205			3.950	3.958	FA	115,900	278,159	01/23/2017	08/01/2047
595620-AT-2	MIDAMERICAN ENERGY CO			1,2	1.E FE	4,995,550	93.7690	4,688,450	5,000,000	4,996,949		425			3.650	3.661	AO	38,528	182,500	01/07/2019	04/15/2029
59565J-AA-9	MIDAS OPCO HOLDINGS LLC			1,2	4.B FE	1,669,278	82.4390	1,478,131	1,793,000	1,674,080		4,802			5.625	6.842	FA	38,101	72,541	10/25/2022	08/15/2029
59567L-AA-2	MIDCAP FINANCIAL ISSUER TRUST			1,2	4.A FE	600,000	86.1030	516,618	600,000	600,000					6.500	6.498	MN	6,500	39,000	04/21/2021	05/01/2028
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	11,974,706	96.8110	11,579,564	11,961,000	11,964,343		(3,048)			3.900	3.873	AO	116,620	466,479	04/02/2019	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	46,930,910	90.2270	42,406,690	47,000,000	46,955,417		6,024			4.625	4.643	AO	543,438	2,173,750	03/07/2019	04/01/2029
60783X-AA-2	MODIVCARE ESCROW ISSUER INC			1,2	4.B FE	1,000,000	84.2570	842,570	1,000,000	1,000,000					5.000	4.999	AO	12,500	55,139	08/10/2021	10/01/2029
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	8,330,634	86.1760	8,330,634	9,667,000	8,330,634		70,414	423,646		2.750	5.041	AO	57,599	132,921	04/29/2022	04/13/2030
615394-AM-5	MOOG INC			1,2	3.C FE	1,247,283	92.3820	1,191,728	1,290,000	1,250,051		2,768			4.250	4.959	JD	2,437	35,700	08/16/2022	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		D	1	3.A	15,000,000	97.5492	14,632,375	15,000,000	15,000,000					3.170	3.169	AO	84,533	475,470	09/07/2016	10/27/2023
617446-8C-6	MORGAN STANLEY			1	1.G FE	10,194,400	97.7210	9,772,100	10,000,000	10,065,142		(23,825)			4.000	3.731	JJ	175,556	400,000	01/18/2017	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	13,076,729	93.3570	10,542,806	11,293,000	12,721,169		(218,088)			4.431	2.191	JJ	219,617	500,393	05/06/2021	01/23/2030
617446-8P-7	MORGAN STANLEY			1,2,5	1.E FE	6,471,497	87.4810	6,641,558	7,592,000	6,489,731		18,234			3.622	6.131	AO	68,746		11/04/2022	04/01/2031
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	5,106,125	91.5240	4,217,426	4,608,000	4,981,492		(69,271)			3.772	2.077	JJ	75,802	173,814	03/04/2021	01/24/2029
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	11,447,445	99.8120	11,508,324	11,530,000	11,526,946		20,122			3.750	3.931	FA	151,331	432,375	11/08/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	6,323,319	98.4750	6,043,411	6,137,000	6,174,913		(27,553)			3.875	3.394	AO	40,956	237,809	02/22/2017	04/29/2024
61746B-EF-9	MORGAN STANLEY			1	1.G FE	24,435,060	94.4020	23,031,256	24,397,000	24,472,302		(19,468)			3.625	3.535	JJ	395,519	884,391	12/04/2020	01/20/2027
61747Y-ED-3	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	76.6170	3,830,850	5,000,000	5,000,000					2.239	2.239	JJ	49,756	112,261	07/15/2021	07/21/2032
61747Y-ER-2	MORGAN STANLEY			1,2,5	1.E FE	20,000,000	94.9840	18,996,800	20,000,000	20,000,000					4.210	4.209	AO	166,061	421,000	04/18/2022	04/20/2028
61747Y-ET-8	MORGAN STANLEY			1,5	1.E FE	2,000,000	98.3750	1,967,500	2,000,000	2,000,000					4.679	4.678	JJ	41,851		07/18/2022	07/17/2026
61747Y-EV-3	MORGAN STANLEY			1,2,5	1.E FE	15,000,000	103.0800	15,462,000	15,000,000	15,000,000					6.296	6.293	AO	191,503		10/14/2022	10/18/2028
61945C-AE-3	MOSAIC CO			1,2	2.B FE	12,329,420	93.4600	11,215,200	12,000,000	12,302,228		(7,981)			5.625	5.419	MN	86,250	675,000	03/18/2019	11/15/2043
624758-AF-5	MUELLER WATER PRODUCTS INC			1,2	3.B FE	1,139,625	87.9140	1,054,968	1,200,000	1,142,685		3,060			4.000	4.866	JD	2,133	29,000	08/05/2022	06/15/2029
62482B-AA-0	MOZART DEBT MERGER SUB INC			1,2	4.A FE	2,000,000	80.5960	1,611,920	2,000,000	2,000,000					3.875	3.875	AO	19,375	74,486	09/30/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC			1,2	4.C FE	1,617,500	79.4780	1,390,865	1,750,000	1,617,202		100			5.250	6.569	AO	22,969	50,458	11/16/2022	10/01/2029
626738-AF-5	MURPHY OIL USA INC			1,2	3.B FE	500,000	83.2640	416,320	500,000	500,000					3.750	3.750	FA	7,083	18,750	01/21/2021	02/15/2031
628530-AV-9	MYLAN INC			1	2.C FE	7,552,896	99.8800	7,990,400	8,000,000	7,995,489		117,014			3.125	4.642	JJ	115,278	250,000	08/05/2014	01/15/2023
62886H-AP-6	NCL CORPORATION LTD			1,2	5.A FE	512,250	85.6400	513,840	600,000	520,272		8,022			3.625	11.410	JD	967	10,875	10/11/2022	12/15/2024
628931-AB-3	JPMORGAN CHASE BANK NA				1.G FE	5,430,660	104.3470	4,173,880	4,000,000	4,195,656		(99,114)			8.250	5.407	MN	55,000	330,000	06/24/2003	11/01/2024
629209-AA-5	NMI HOLDINGS INC			1,2	3.B FE	470,850	101.3080	435,624	430,000	451,432		(9,147)			7.375	4.924	JD	2,643	31,713	10/21/2020	06/01/2025
62928C-AA-0	NGPL PIPECO LLC			1,2	2.C FE	7,503,114	81.4680	6,102,768	7,491,000	7,501,735		(1,098)			3.250	3.230	JJ	112,261	284,710	05/04/2021	07/15/2031
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	304,000	99.3300	301,963	304,000	304,000					6.625	6.623	JJ	9,287	20,140	04/18/2017	01/15/2027
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	590,000	88.3490	521,259	590,000	590,000					5.250	5.250	JD	1,377	30,975	05/07/2019	06/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.A FE	500,000	76.5130	382,565	500,000	500,000					3.625	3.624	FA	6,847	18,125	11/17/2020	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.A FE	1,000,000	75.3950	753,950	1,000,000	1,000,000					3.875	3.875	FA	14,639	37,889	08/09/2021	02/15/2032
62954H-AV-0	NXP BV		C	1,2	2.B FE	15,218,119	92.6880	13,228,431	14,272,000	15,018,586		(136,778)			4.300	3.292	JD	22,161	466,894	07/08/2022	06/18/2029
62954H-AY-4	NXP BV		C	1,2	2.B FE	3,774,859	86.2960	2,972,897	3,445,000	3,722,793		(35,855)			3.400	2.166	MN	19,522	117,130	07/14/2021	05/01/2030
62954H-BA-5	NXP BV		C	1,2	2.B FE	14,948,550	79.0340	11,855,100	15,000,000	14,956,176		4,701			2.500	2.539	MN	52,083	375,000	05/04/2021	05/11/2031
62954H-BB-3	NXP BV		C	1,2	2.B FE	3,947,250	94.3570	3,745,973	3,970,000	3,948,610		1,360			5.000	5.069	JJ	124,063		08/17/2022	01/15/2033
62954H-BE-7	NXP BV		C	1,2	2.B FE	4,992,300	95.8410	4,792,050	5,000,000	4,993,553		1,253			4.400	4.432	JD	18,333	119,167	05/12/2022	06/01/2027
629571-AB-6	NABORS INDUSTRIES LTD		C	1,2	5.A FE	1,000,000	91.1370	911,370	1,000,000	1,000,000					7.500	7.499	JJ	34,583	75,000	01/07/2020	01/15/2028
62957H-AJ-4	NABORS INDUSTRIES INC			1,2	4.A FE	483,905	97.9840	489,920	500,000	484,114		209			7.375	8.254	MN	4,712		12/06/2022	05/15/2027
629728-AB-8	NSF INTERNATIONAL INC.			1	1.G FE	7,711,704	93.2809	7,182,627	7,700,000	7,707,792		(1,295)			3.650	3.630	MN	39,035	281,050	03/29/2019	05/11/2028
631664-A@-8	NASSAU CRUISE PORT LTD		C	1	2.C PL	15,000,000	90.0098	13,501,477	15,000,000	15,000,000					5.420	5.423	JD	408,758	614,267	09/22/2021	12/31/2031
63486*-AA-9	National Basketball Association			1	1.G FE	2,400,000	97.2131	2,333,113	2,400,000	2,400,000					2.410	2.410	JD	2,410	57,840	11/24/2020	12/16/2023
63618E-AM-3	NATIONAL FUEL GAS CO				2.C FE	4,879,850	99.8900	4,994,500	5,000,000	4,997,713		8,513			7.395	7.588	MN	61,625	369,750	06/16/1993	03/30/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	7,458,766	97.7070	7,357,337	7,530,000	7,509,600		13,359			3.900	4.094	JD	13,052	293,670	12/13/2018	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	17,344,911	96.3440	16,444,957	17,069,000	17,162,637		(34,150)			4.000	3.774	MN	87,242	682,760	11/29/2018	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	38,779,154	93.1550	36,921,053	39,634,000	39,216,273		95,557			3.600	3.889	JD	63,414	1,426,824	12/21/2018	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,943,320	90.6160	3,624,640	4,000,000	3,970,755		5,496			3.500	3.668	AO	29,556	140,000	09/12/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	23,425,734	92.7740	20,758,183	22,375,000	23,170,192		(132,416)			4.300	3.570	AO	203,115	962,125	03/17/2021	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	9,858,700	82.9090	8,290,900	10,000,000	9,869,610		2,485			4.800	4.890	AO	101,333	480,000	09/18/2018	10/15/2048
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	14,912,146	95.2590	14,520,329	15,243,000	15,106,717		44,964			3.250	3.585	MN	82,566	495,398	09/13/2018	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	17,549,334	97.7360	16,966,970	17,360,000	17,389,475		(30,350)			2.950	2.767	FA	204,848	512,120	05/18/2017	02/07/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,795,151	92.8310	4,439,178	4,782,000	4,788,390		(1,426)			3.050	3.015	AO	26,739	145,851	09/28/2017	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	40,085,310	92.7100	37,934,151	40,917,000	40,268,938		70,664			3.400	3.742	FA	556,471	1,188,419	07/08/2022	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,986,850	93.9080	4,695,400	5,000,000	4,991,902		1,214			3.900	3.931	MN	32,500	195,000	11/01/2018	11/01/2028
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,461,035	83.5780	4,638,579	5,550,000	4,463,823		2,788			4.400	5.883	MN	40,700		11/03/2022	11/01/2048
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	12,597,031	92.0120	10,329,267	11,226,000	12,293,898		(167,336)			3.700	1.997	MS	122,301	415,362	03/03/2021	03/15/2029
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,884,103	83.7080	2,422,510	2,894,000	2,884,662		189			4.300	4.321	MS	36,641	124,442	01/28/2019	03/15/2049
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,989,020	82.6760	2,480,280	3,000,000	2,990,009		989			2.750	2.791	AO	17,417	56,833	01/31/2022	04/15/2032
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	5,994,941	104.3180	6,256,994	5,998,000	5,993,732		(1,209)			5.800	5.810	JJ	58,947		10/20/2022	01/15/2033
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.B FE	487,500	89.6960	448,480	500,000	488,889		1,389			6.000	6.636	JJ	13,833	15,000	06/02/2022	01/15/2027
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.B FE	500,000	77.7000	388,500	500,000	500,000					5.750	5.750	MN	3,674	29,628	11/01/2021	11/15/2031
63938C-AB-4	NAVIENT CORP			1	3.C FE	545,251	97.1780	552,943	569,000	547,582		2,332			5.875	8.153	AO	6,129	16,714	10/13/2022	10/25/2024
63938C-AE-8	NAVIENT CORP			1	3.C FE	458,991	100.3740	460,717	459,000	459,032		(41)			7.250	7.237	MS	8,874	33,278	09/19/2016	09/25/2023
641062-AE-4	NESTLE HOLDINGS INC			1,2	1.D FE	44,730,010	97.1610	43,816,696	45,097,000	44,941,960		53,132			3.500	3.634	MS	425,290	1,578,395	10/30/2018	09/24/2025
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	28,808,471	95.1340	27,539,390	28,948,000	28,862,246		13,225			3.625	3.683	MS	282,746	1,049,365	09/17/2018	09/24/2028
641062-AS-3	NESTLE HOLDINGS INC			1,2	1.D FE	16,399,541	84.6400	13,902,120	16,425,000	16,407,703		3,574			1.000	1.023	MS	48,363	164,250	09/08/2020	09/15/2027
64110L-AN-6	NETFLIX INC			1	3.A FE	459,375	97.5970	487,985	500,000	478,253		4,900			4.375	5.642	MN	2,795	21,875	10/23/2018	11/15/2026
64110L-AT-3	NETFLIX INC			1	2.B FE	1,500,000	101.4700	1,522,050	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	3.A FE	300,000	93.5190	280,557	300,000	300,000					4.875	4.875	JD	650	14,625	10/22/2019	06/15/2030
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	4,752,749	76.6800	3,669,138	4,785,000	4,756,171		681			3.800	3.838	JD	13,132	181,830	11/30/2017	12/05/2047
644188-BH-6	NEW ENGLAND POWER CO			1,2	1.G FE	2,500,000	103.2970	2,582,425	2,500,000	2,500,000					5.936	5.936	MN	14,840		11/21/2022	11/25/2052
644393-AB-6	NEW FORTRESS ENERGY INC			1,2	3.C FE	1,000,000	93.1310	931,310	1,000,000	1,000,000					6.500	6.498	MS	16,431	65,000	03/26/2021	09/30/2026
645869-H@-0	New Jersey Natural Gas Company			1	1.E	2,700,000	59.8733	1,616,580	2,700,000	2,700,000					2.970	2.970	MS	26,730	80,190	08/19/2020	09/01/2060
64716#-AC-1	New Mexico Gas Company, Inc			1	2.A	12,000,000	77.0664	9,247,966	12,000,000	12,000,000					3.240	3.240	JD	17,280	388,800	12/10/2019	12/15/2034
64716#-AD-9	New Mexico Gas Company, Inc			1	2.A	7,700,000	69.2587	5,332,923	7,700,000	7,700,000					3.720	3.720	JD	12,731	286,440	12/10/2019	12/15/2049
65120F-AB-0	NEWCREST FINANCE PTY LTD		C	1	2.B FE	15,995,760	89.9030	14,576,872	16,214,000	16,017,589		5,587			5.750	5.857	MN	119,128	932,305	01/24/2019	11/15/2041
651229-AQ-9	NEWELL BRANDS INC			1,2	3.A FE	54,362,083	96.9010	52,033,899	53,698,000	53,847,675		(84,083)			4.000	3.828	JD	178,993	2,147,920	02/02/2017	12/01/2024
651229-AS-5	NEWELL BRANDS INC			1,2	3.A FE	2,990,580	92.4640	2,773,920	3,000,000	2,997,024		975			3.900	3.937	MN	19,500	117,000	10/14/2015	11/01/2025
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	12,361,504	94.6220	11,293,136	11,935,000	12,094,146		(49,139)			4.450	3.974	AO	132,777	546,026	01/31/2017	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	5,715,364	94.3120	5,337,116	5,659,000	5,686,822		(6,203)			3.550	3.421	MN	33,482	200,895	01/12/2018	05/01/2027
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS INC			1	2.A FE	9,996,500	98.8890	9,887,911	9,999,000	9,997,418		918			4.450	4.457	JD	13,596	218,770	06/21/2022	06/20/2025
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	19,991,200	98.6160	19,722,214	19,999,000	19,993,893		2,693			4.625	4.631	JJ	483,031		06/21/2022	07/15/2027
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	785,625	92.0530	754,835	820,000	789,095		3,470			4.500	5.409	MS	10,865	25,650	05/19/2022	09/15/2027
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	346,513	97.1830	335,281	345,000	345,449		(326)			4.250	4.147	JJ	6,761	14,663	08/06/2019	07/15/2024
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	290,000	91.8640	266,406	290,000	290,000					3.875	3.874	AO	2,372	11,238	09/19/2019	10/15/2026
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.B FE	1,930,625	91.8450	1,836,900	2,000,000	1,934,841		4,216			5.625	6.455	JJ	51,875	42,188	09/29/2022	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	12,781,532	77.4210	10,598,935	13,690,000	12,926,824		23,183			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	20,292,353	86.3510	17,303,877	20,039,000	20,226,695		(13,163)			4.278	4.171	AO	214,317	857,268	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	25,968,771	96.1220	25,049,393	26,060,000	26,031,820		15,359			3.508	3.572	AO	228,546	914,185	09/11/2018	10/01/2024
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	6,000,000	79.0790	4,744,740	6,000,000	6,000,000					1.960	1.960	JD	1,307	117,600	06/23/2020	06/27/2030
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	2,500,000	61.4780	1,536,950	2,500,000	2,500,000					3.025	3.025	JD	840	75,625	06/23/2020	06/27/2050
654902-AC-9	NOKIA OYJ		C	1	3.A FE	1,488,288	95.6930	1,258,363	1,315,000	1,461,997		(5,413)			6.625	5.573	MN	11,132	87,119	06/15/2017	05/15/2039
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	42,871	110.2760	40,802	37,000	38,834		(353)			7.800	6.479	MN	369	2,886	08/20/2003	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	831,895	101.3310	975,818	963,000	906,212		6,912			5.640	6.795	MN	6,638	54,313	05/17/2005	05/17/2029
655844-CH-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	67,660	66.6010	88,579	133,000	68,998		529			3.155	6.885	MN	536	4,196	05/23/2002	05/15/2055
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	19,394,093	117.4570	22,481,270	19,140,000	19,355,407		(4,249)			7.875	7.764	MN	192,596	1,507,275	08/24/2004	05/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
664397-AK-2	EVERSOURCE ENERGY			1,2	2.A FE	13,367,497	99.0430	13,034,059	13,160,000	13,162,863		(33,661)			2.800	2.540	MN	61,413	368,480	06/17/2016	05/01/2023
664397-AM-8	EVERSOURCE ENERGY			1,2	2.A FE	24,253,550	96.2570	22,379,753	23,250,000	23,488,016		(128,188)			3.150	2.562	JJ	337,706	732,375	10/04/2016	01/15/2025
664675-AH-8	NORTHEASTERN UNIVERSITY			1	1.E FE	850,000	99.6830	847,306	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	1.E FE	3,000,000	98.2580	2,947,740	3,000,000	3,000,000					4.311	4.310	MS	43,110	129,330	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY			1	1.E FE	1,380,000	97.7440	1,348,867	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 CO			1	1.D FE	696,626	100.4920	703,444	700,000	699,770		238			5.800	5.837	JD	3,383	40,600	12/04/2003	12/01/2023
665228-H@-4	Northern Illinois Gas Company			1	1.D	4,900,000	78.1910	3,831,358	4,900,000	4,900,000					1.880	1.880	MN	11,771	92,120	08/11/2020	11/06/2030
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.F FE	7,429,073	79.6440	5,702,510	7,160,000	7,410,763		(5,501)			4.300	4.078	JJ	141,967	307,880	06/12/2019	01/15/2049
665772-CJ-6	NORTHERN STATES POWER CO			1,2	1.F FE	2,992,143	78.1380	2,537,141	3,247,000	3,025,385		7,405			3.400	3.901	FA	41,706	110,398	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1.E FE	5,999,582	77.3720	4,688,743	6,060,000	6,006,328		1,320			3.600	3.655	MS	64,236	218,160	09/06/2017	09/15/2047
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	18,805,480	99.0690	18,823,110	19,000,000	18,985,850		23,553			3.250	3.380	FA	257,292	617,500	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	3,026,963	92.4390	2,641,907	2,858,000	3,006,112		(4,258)			4.750	4.362	JD	11,313	135,755	03/03/2022	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	3,966,143	79.8590	2,798,259	3,504,000	3,951,970		(14,173)			3.850	3.043	AO	28,480	134,904	12/30/2021	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	30,666,359	82.8830	22,997,546	27,747,000	30,524,159		(75,333)			4.030	3.414	AO	236,065	1,061,562	04/18/2022	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	8,889,670	97.5410	6,911,755	7,086,000	8,760,269		(73,318)			5.150	3.308	MN	60,822	364,929	03/15/2021	05/01/2040
668771-AK-4	GEN DIGITAL INC			1,2	3.C FE	500,000	98.1840	490,920	500,000	500,000					6.750	6.748	MS	9,563		09/08/2022	09/30/2027
66977W-AQ-2	NOVA CHEMICALS CORP		C	1,2	3.C FE	500,000	96.8760	484,380	500,000	500,000					4.875	4.873	JD	2,031	24,375	05/25/2017	06/01/2024
670001-AE-6	NOVELIS CORP			1,2	3.C FE	1,447,450	88.4120	1,282,858	1,451,000	1,448,318		309			4.750	4.781	JJ	28,909	68,923	03/03/2020	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	1,000,000	89.6240	896,240	1,000,000	1,000,000					3.250	3.248	MN	4,153	40,986	07/26/2021	11/15/2026
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	12,479,357	93.9930	11,561,139	12,300,000	12,385,937		(19,233)			3.200	3.019	MN	50,293	393,600	11/08/2017	05/15/2027
67021C-AS-6	NSTAR ELECTRIC CO			1,2	1.E FE	4,968,300	91.2920	4,564,600	5,000,000	4,968,718		418			4.550	4.589	JD	18,958	122,597	05/12/2022	06/01/2052
67077M-AF-5	NUTRIEN LTD		C	1	2.B FE	5,406,476	101.6080	5,583,360	5,495,000	5,407,432		956			5.875	6.046	JD	26,903	161,416	11/02/2022	12/01/2036
67077M-AS-7	NUTRIEN LTD		C	1,2	2.B FE	2,797,834	91.2850	2,373,410	2,600,000	2,781,604		(4,775)			5.250	4.729	JJ	62,942	136,500	05/02/2019	01/15/2045
67077M-AU-2	NUTRIEN LTD		C	1,2	2.B FE	20,194,772	89.6400	13,936,331	15,547,000	20,026,104		(108,688)			5.000	3.325	AO	194,338	777,350	06/25/2021	04/01/2049
67077M-AV-0	NUTRIEN LTD		C	1	2.B FE	6,409,618	98.7840	6,169,061	6,245,000	6,274,264		(79,954)			1.900	0.611	MN	15,821	118,655	04/19/2021	05/13/2023
67077M-AW-8	NUTRIEN LTD		C	1,2	2.B FE	10,107,069	85.7040	8,321,001	9,709,000	10,034,635		(41,417)			2.950	2.434	MN	38,189	286,416	03/23/2021	05/13/2030
67077M-AX-6	NUTRIEN LTD		C	1,2	2.B FE	6,994,763	76.3710	4,750,276	6,220,000	6,966,342		(17,122)			3.950	3.275	MN	32,759	245,690	04/22/2021	05/13/2050
67091G-AE-3	OCI NV		C	1,2	2.C FE	800,000	95.5790	764,632	800,000	800,000					4.625	4.623	AO	7,811	37,000	09/30/2020	10/15/2025
674003-C8-5	Oaktree Capital Management L.P.			1	1.G FE	2,000,000	72.8193	1,456,386	2,000,000	2,000,000					3.060	3.060	JJ	27,030	32,300	10/14/2021	01/12/2037
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	19,885,100	93.7460	18,749,200	20,000,000	19,942,869		15,746			3.400	3.491	AO	143,556	680,000	09/11/2018	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	9,957,900	90.5180	9,051,800	10,000,000	9,982,112		4,014			3.000	3.047	FA	113,333	300,000	11/02/2016	02/15/2027
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	7,994,480	92.0340	7,362,720	8,000,000	7,997,058		754			3.200	3.211	FA	96,711	256,000	08/06/2019	08/15/2026
674599-DA-0	OCCIDENTAL PETROLEUM CORP			1,2	3.A FE	41,688,186	96.6440	39,111,827	40,470,000	40,667,492		(147,130)			3.450	3.063	JJ	643,810	1,396,215	04/23/2015	07/15/2024
674599-DJ-1	OCCIDENTAL PETROLEUM CORP			1	3.A FE	2,891,250	97.8880	2,398,256	2,450,000	2,870,294		(15,541)			6.200	4.731	MS	44,726	151,900	09/20/2021	03/15/2040
674599-DT-9	OCCIDENTAL PETROLEUM CORP				3.A FE	13,248,987	102.5730	12,770,339	12,450,000	12,773,465		(41,122)			7.200	6.680	MS	263,940	896,400	10/01/2002	03/15/2029
677071-AC-6	OHANA MILITARY COMMUNITIES LLC				1.D FE	30,327,250	100.4800	25,120,000	25,000,000	29,470,530		(132,043)			6.193	4.789	AO	387,063	1,548,250	05/28/2015	04/01/2049
677415-CU-3	OHIO POWER CO			1,2	1.G FE	7,464,075	65.3920	4,904,400	7,500,000	7,465,153		803			2.900	2.924	AO	54,375	228,375	09/09/2021	10/01/2051
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	5,000,000	101.0850	5,054,250	5,000,000	5,000,746		(93)			6.210	6.203	JD	25,875	310,500	12/12/2002	12/01/2028
680665-AJ-5	OLIN CORP			1,2	3.A FE	439,819	95.0050	418,022	440,000	439,913		16			5.125	5.128	MS	6,640	22,550	03/14/2017	09/15/2027
680665-AL-0	OLIN CORP			1,2	3.A FE	1,489,956	94.8210	1,412,833	1,490,000	1,489,971		4			5.625	5.625	FA	34,922	83,813	07/12/2019	08/01/2029
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	3,998,120	94.3580	3,774,320	4,000,000	3,998,853		172			3.700	3.705	MN	18,911	148,000	08/07/2018	11/15/2028
682357-AA-6	180 MEDICAL INC			1,2	3.B FE	350,000	85.9300	300,755	350,000	350,000					3.875	3.875	AO	2,863	13,864	09/30/2021	10/15/2029
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	1,366,000	89.9290	1,276,992	1,420,000	1,369,198		3,198			4.375	5.182	MN	7,938	44,625	08/18/2022	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO		C	2	3.B FE	1,045,000	99.4980	1,039,754	1,045,000	1,045,000					5.750	5.747	AO	12,685	60,088	04/02/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	735,000	81.2050	596,857	735,000	735,000					4.000	4.000	AO	6,207	29,400	09/16/2020	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	1,000,000	86.2610	862,610	1,000,000	1,000,000					3.500	3.500	FA	13,222	35,000	10/20/2020	02/15/2029
682680-AV-5	ONEOK INC			1,2	2.C FE	9,908,600	83.7930	8,379,300	10,000,000	9,914,850		1,558			5.200	5.261	JJ	239,778	520,000	03/11/2019	07/15/2048
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,801,425	94.9130	1,629,656	1,717,000	1,792,489		(2,440)			6.125	5.725	FA	43,819	105,166	12/12/2018	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2.C FE	8,876,969	95.1080	7,941,518	8,350,000	8,831,533		(12,437)			6.200	5.715	MS	152,434	517,700	12/12/2018	09/15/2043
683715-AC-0	OPEN TEXT CORP		C	1,2	3.C FE	671,296	85.8230	575,014	670,000	670,886		(154)			3.875	3.846	FA	9,808	25,963	03/02/2020	02/15/2028
683715-AD-8	OPEN TEXT CORP		C	1,2	3.C FE	1,000,000	80.5000	805,000	1,000,000	1,000,000					3.875	3.875	JD	3,229	39,503	11/09/2021	12/01/2029
683715-AF-3	OPEN TEXT CORP		C	1,2	2.C FE	500,000	100.8280	504,140	500,000	500,000					6.900	6.900	JD	2,875		11/16/2022	12/01/2027
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.C FE	285,997	81.3540	231,859	285,000	285,754		(90)			4.125	4.081	FA	4,441	11,756	03/03/2020	02/15/2030
68389X-BC-8	ORACLE CORP			1,2	2.B FE	9,907,550	94.9590	9,495,900	10,000,000	9,964,772		13,152			2.950	3.096	MN	37,694	295,000	03/02/2018	05/15/2025
68389X-BE-4	ORACLE CORP			1,2	2.B FE	1,968,952	83.3360	1,632,552	1,959,000	1,966,771		(508)			3.900	3.858	MN	9,762	76,401	04/11/2018	05/15/2035
68389X-BF-1	ORACLE CORP			1,2	2.B FE	5,298,690	75.4850	3,525,150	4,670,000	5,262,094		(20,146)			4.125	3.271	MN	24,615	192,638	12/07/2020	05/15/2045
68389X-BM-6	ORACLE CORP			1,2	2.B FE	28,850,282	91.9510	27,926,438	30,371,000	29,646,253		189,468			2.650	3.370	JJ	371,117	804,832	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	2.B FE	10,833,538	91.8780	9,769,388	10,633,000	10,736,247		(20,463)			3.250	3.024	MN	44,156	345,573	12/06/2017	11/15/2027
68389X-BS-3	ORACLE CORP			1,2	2.B FE	9,984,200	96.2330	9,623,300	10,000,000	9,995,539		2,287			2.950	2.975	MN	37,694	295,000	11/07/2017	11/15/2024
68389X-BZ-7	ORACLE CORP			1,2	2.B FE	7,190,050	73.9310	5,175,170	7,000,000	7,178,909		(7,211)			3.650	3.456	MS	68,133	255,500	05/26/2021	03/25/2041
68389X-CD-5	ORACLE CORP			1,2	2.B FE	4,987,150	86.7160	4,335,800	5,000,000	4,990,212		1,740			2.300	2.340	MS	30,667	115,000	03/22/2021	03/25/2028
68389X-CH-6	ORACLE CORP			1,2	2.B FE	4,995,250	103.9620	5,198,100	5,000,000	4,995,331		81			6.150	6.167	MN	44,417		11/07/2022	11/09/2029
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	29,644,800	78.5080	23,552,400	30,000,000	29,696,074		31,533			2.875	3.013	MN	119,792	862,500	05/06/2021	05/11/2031
68622T-AA-9	ORGANON & CO			1,2	3.B FE	983,250	88.5420	867,712	980,000	982,552		(424)			4.125	4.069	AO	6,850	40,425	04/19/2021	04/30/2028
68622T-AB-7	ORGANON & CO			1,2	4.A FE	909,350	86.6220	809,916	935,000	909,546		196			5.125	5.519	AO	8,120	37,669	11/29/2022	04/30/2031
68902V-AJ-6	OTIS WORLDWIDE CORP			1,2	2.B FE	9,999,800	89.7910	8,979,100	10,000,000	10,000,048		(11)			2.293	2.293	AO	54,777	229,300	02/19/2020	04/05/2027
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	1,476,250	90.3690	1,355,535	1,500,000	1,478,948		2,698			5.000	5.342	FA	28,333	62,500	04/21/2022	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	500,000	82.9300	414,650	500,000	500,000					4.625	4.624	MS	6,809	23,125	11/12/2019	03/15/2030
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	942,000	97.3300	936,315	962,000	943,119		1,119			6.625	7.149	MN	8,144	61,253	09/14/2022	05/13/2027
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4.B FE	942,500	96.2690	962,690	1,000,000	952,043		9,543			5.375	7.983	AO	11,347	26,875	07/21/2022	01/15/2025
69145L-AC-8	OXFORD FINANCE LLC			1,2	3.C FE	937,778	91.8610	905,749	986,000	939,259		1,481			6.375	7.740	FA	26,191	7,703	11/29/2022	02/01/2027
69318F-AG-3	PBF HOLDING COMPANY LLC			1,2	3.C FE	934,000	98.5490	985,490	1,000,000	951,353		14,097			7.250	9.331	JD	3,222	72,500	12/08/2017	06/15/2025
693304-AG-2	PECO ENERGY CO			1	1.F FE	964,050	100.6520	1,006,520	1,000,000	978,921		1,255			5.900	6.161	MN	9,833	59,000	06/28/2004	05/01/2034
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	2,071,670	94.9960	2,023,415	2,130,000	2,068,486		1,766			5.500	6.064	AO	24,732	80,713	09/14/2022	10/15/2027
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	20,000,000	80.9740	16,194,800	20,000,000	20,000,000					2.307	2.307	AO	87,153	461,400	04/20/2021	04/23/2032
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	6,882,470	68.4550	4,791,850	7,000,000	6,890,917		2,594			3.000	3.086	AO	52,500	210,000	09/03/2019	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2.A FE	8,252,703	93.5800	8,093,734	8,649,000	8,489,128		43,783			3.100	3.688	MN	34,260	268,119	02/14/2017	05/15/2026
69353R-EQ-7	PNC BANK NA			2	1.F FE	8,444,524	96.3770	7,980,016	8,280,000	8,335,958		(22,778)			3.250	2.949	JD	22,425	269,100	12/07/2017	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	9,996,600	93.6380	9,363,800	10,000,000	9,998,486		287			3.100	3.103	AO	56,833	310,000	10/18/2017	10/25/2027
69354N-AD-8	PRA GROUP INC			1,2	3.B FE	1,000,000	82.7860	827,860	1,000,000	1,000,000					5.000	5.000	AO	12,500	51,250	09/17/2021	10/01/2029
693627-AK-7	DUKE ENERGY INDIANA LLC			1	1.F FE	5,964,013	117.8260	7,069,560	6,000,000	5,980,066		1,299			8.310	8.360	MS	166,200	498,600	05/03/1999	09/01/2032
69370C-AB-6	PTC INC			1,2	3.C FE	1,617,946	95.3830	1,540,435	1,615,000	1,616,170		(1,003)			3.625	3.556	FA	22,117	58,544	12/01/2020	02/15/2025
69370C-AC-4	PTC INC			1,2	3.C FE	255,684	90.5090	226,273	250,000	253,245		(1,173)			4.000	3.475	FA	3,778	10,000	11/17/2020	02/15/2028
69512E-FF-7	PACIFICORP				1.E FE	5,000,000	100.0700	5,003,500	5,000,000	5,000,000					8.230	8.227	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP				1.E FE	4,063,320	100.0680	4,002,720	4,000,000	4,000,304		(6,155)			8.230	8.080	MS	109,733	329,200	01/29/1993	01/20/2023
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE	295,000	97.8320	288,604	295,000	295,000					8.500	8.496	MN	3,204	25,075	03/18/2019	05/15/2027
698813-AA-0	PAPA JOHN'S INTERNATIONAL INC			1,2	4.A FE	1,000,000	83.4650	834,650	1,000,000	1,000,000					3.875	3.875	MS	11,410	38,858	09/08/2021	09/15/2029
698900-AG-2	OVINTIV INC			1	2.C FE	28,140	105.1740	29,449	28,000	28,125		(10)			7.200	7.131	MN	336	2,016	09/21/2020	11/01/2031
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2.A FE	4,997,700	96.3540	4,817,700	5,000,000	4,999,301		467			2.700	2.710	JD	6,375	135,000	06/05/2019	06/14/2024
701094-AS-3	PARKER-HANNIFIN CORP			1,2	2.A FE	13,137,322	96.1680	12,776,880	13,286,000	13,140,703		4,262	120,330		4.500	4.688	MS	325,507		06/06/2022	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70109H-AL-9	PARKER-HANNIFIN CORP			1,2	2.A FE	13,857,620	96.7210	13,540,940	14,000,000	13,953,355		23,482			3.300	3.484	MN	51,333	462,000	12/18/2018	11/21/2024
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	21,406,585	89.9040	18,672,162	20,769,000	21,222,250		(31,110)			4.200	3.959	MN	96,922	872,298	07/12/2017	11/21/2034
70109H-AN-5	PARKER-HANNIFIN CORP			1,2	2.A FE	6,021,785	85.9460	6,424,464	7,475,000	6,029,115		7,330			4.450	6.057	MN	36,960	166,319	10/12/2022	11/21/2044
70137T-AP-0	PARKLAND CORP		C	1,2	3.B FE	836,525	94.7530	814,876	860,000	836,334		40			5.875	6.579	JJ	23,298	21,150	12/19/2022	07/15/2027
70137W-AL-2	PARKLAND CORP		C	1,2	3.B FE	250,000	83.3080	208,270	250,000	250,000					4.625	4.625	MN	1,927	10,856	11/08/2021	05/01/2030
70339P-AA-7	PATTERN ENERGY OPERATIONS LP			1,2	3.C FE	575,000	89.7520	516,074	575,000	575,000					4.500	4.499	FA	9,775	25,875	07/14/2020	08/15/2028
707569-AV-1	PENN ENTERTAINMENT INC			1,2	4.C FE	775,098	79.1100	613,103	775,000	775,082		(11)			4.125	4.123	JJ	15,984	31,969	07/02/2021	07/01/2029
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC			1,2	3.C FE	1,015,000	81.2150	812,150	1,000,000	1,012,545		(1,703)			3.750	3.531	JD	1,667	37,500	07/12/2021	06/15/2029
713291-AH-5	PEPCO HOLDINGS LLC			1	2.A FE	11,661,300	109.4810	10,948,100	10,000,000	10,903,238		(66,942)			7.450	6.190	FA	281,444	745,000	09/21/2004	08/15/2032
713448-BS-6	PEPSICO INC			1	1.E FE	21,148,587	101.3590	19,410,249	19,150,000	20,772,509		(60,783)			4.875	4.193	MN	155,594	933,563	04/07/2016	11/01/2040
713448-CG-1	PEPSICO INC			1	1.E FE	10,057,200	99.6490	9,964,900	10,000,000	10,001,092		(6,626)			2.750	2.682	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			1,2	1.E FE	15,972,000	98.8030	15,808,480	16,000,000	15,996,331		3,037			3.600	3.620	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DY-1	PEPSICO INC			1,2	1.E FE	18,901,312	93.8990	17,813,579	18,971,000	18,935,561		6,780			3.000	3.042	AO	120,150	569,130	10/27/2017	10/15/2027
713448-ER-5	PEPSICO INC			1,2	1.E FE	3,482,045	92.7750	3,247,125	3,500,000	3,488,853		2,466			2.625	2.706	MS	26,031	91,875	03/17/2020	03/19/2027
713448-EU-8	PEPSICO INC			1,2	1.E FE	5,998,282	82.3580	4,966,187	6,030,000	5,999,999		636			3.625	3.654	MS	61,933	218,588	03/17/2020	03/19/2050
71376L-AD-2	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	70,000	100.1440	70,101	70,000	70,000					6.875	6.871	MN	802	4,813	04/21/2020	05/01/2025
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.B FE	500,000	86.6290	433,145	500,000	500,000					4.250	4.250	FA	8,854	21,545	07/12/2021	08/01/2029
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	7,017,500	96.5510	6,758,570	7,000,000	7,013,140		(1,791)			5.375	5.338	JJ	163,042	376,250	12/14/2018	01/25/2029
717081-EC-3	PFIZER INC			1	1.E FE	4,995,854	91.3300	4,584,766	5,020,000	5,001,696		961			4.000	4.034	JD	8,924	200,800	11/14/2016	12/15/2036
717081-EP-4	PFIZER INC			1,2	1.E FE	3,944,552	95.8340	3,804,610	3,970,000	3,954,510		2,401			3.600	3.676	MS	42,082	142,920	09/12/2018	09/15/2028
71713U-AW-2	PHARMACIA LLC			1	1.E FE	5,011,023	109.9710	4,827,727	4,390,000	4,621,589		(32,281)			6.600	5.541	JD	24,145	289,740	02/20/2004	12/01/2028
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	999,475	91.8560	920,397	1,002,000	1,000,288		234			3.500	3.530	JD	2,923	35,070	05/21/2019	06/01/2029
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	8,099,740	68.0270	5,442,160	8,000,000	8,094,085		(2,261)			3.350	3.282	JD	22,333	268,000	05/21/2020	06/01/2050
720186Q-AE-1	PIEDMONT NATURAL GAS COMPANY INC				2.A FE	61,402	105.5050	62,248	59,000	59,651		(143)			7.500	7.165	JJ	2,213	4,425	11/21/1996	10/09/2026
721283-AA-7	PIKE CORP			1,2	5.A FE	492,550	87.4100	437,050	500,000	493,523		973			5.500	5.771	MS	9,167	27,500	01/11/2022	09/01/2028
723787-AB-3	PIONEER NATURAL RESOURCES CO			1	2.A FE	4,254,640	105.3690	4,214,760	4,000,000	4,090,397		(14,659)			7.200	6.665	JJ	132,800	288,000	11/19/2003	01/15/2028
72815L-AA-5	PLAYTIKA HOLDING CORP		C	1,2	4.B FE	2,320,820	78.4740	1,883,376	2,400,000	2,324,017		3,197			4.250	4.814	MS	30,033	91,375	09/07/2022	03/15/2029
73179P-AM-8	AVIENT CORP			1,2	3.C FE	1,938,308	97.8790	1,864,595	1,905,000	1,928,348		(9,960)			5.750	4.994	MN	13,996	95,163	06/02/2022	05/15/2025
737446-AM-6	POST HOLDINGS INC			1,2	4.B FE	296,000	96.8340	286,629	296,000	296,000					5.750	5.748	MS	5,673	23,913	02/06/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1,2	4.B FE	1,264,216	94.5150	1,233,421	1,305,000	1,280,605		3,995			5.625	6.059	JJ	33,848	73,406	06/14/2018	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	1,258,750	90.5980	1,132,475	1,250,000	1,258,137		(597)			5.500	5.415	JD	3,056	68,750	12/13/2021	12/15/2029
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	27,690,074	84.4390	22,484,417	26,628,000	27,587,332		(33,331)			4.150	3.882	MS	325,379	1,105,062	12/09/2021	03/15/2043
73937@-AF-0	PowerSouth Energy Cooperative			1	1.G	25,000,000	77.2880	19,321,999	25,000,000	25,000,000					3.570	3.570	JD	74,375	892,500	04/03/2020	06/01/2050
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2.C PL	3,397,136	80.3638	2,730,068	3,397,136	3,397,136					3.550	3.551	MJSD	30,569	91,006	10/31/2019	05/01/2039
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE	994,162	91.2360	894,113	980,000	988,977		(1,947)			4.875	4.626	FA	19,906	47,775	02/26/2020	02/01/2027
74151#-AM-0	PricewaterhouseCoopers LLP			1	1.D	17,300,000	93.0929	16,105,074	17,300,000	17,300,000					3.200	3.200	MS	163,004	553,600	06/09/2020	09/15/2027
74170*-BD-0	Prime Property Fund, LLC			1	1.F	10,000,000	81.5871	8,158,712	10,000,000	10,000,000					2.460	2.460	AO	53,300	246,000	09/22/2020	10/13/2030
74170*-BM-0	Prime Property Fund, LLC			1	1.F	10,000,000	79.1764	7,917,645	10,000,000	10,000,000					2.400	2.400	AO	56,000	240,000	08/05/2021	10/07/2031
742718-DF-3	PROCTER & GAMBLE CO			1	1.D FE	13,248,935	108.2440	11,798,596	10,900,000	12,665,259		(90,756)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC			1	2.A	5,648,957	99.8774	5,543,196	5,550,000	5,551,856		(15,283)			3.850	3.565	FA	81,315	213,675	10/21/2015	02/14/2023
74275#-AA-7	Prisa II			1	2.B	15,000,000	87.3283	13,099,240	15,000,000	15,000,000					3.470	3.471	FA	193,742	520,500	08/19/2020	11/17/2028
74275#-AB-5	Prisa II			1	2.B	5,000,000	84.8700	4,243,500	5,000,000	5,000,000					3.650	3.651	FA	67,931	182,500	08/19/2020	11/17/2030
74275@-AB-7	PRISA II LHC LLC			1	2.B	2,700,000	95.5840	2,580,769	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.B	5,400,000	94.5098	5,103,529	5,400,000	5,400,000					4.510	4.509	FA	90,651	243,540	01/15/2016	02/17/2027
74319R-AA-9	PROG HOLDINGS INC			1,2	4.A FE	1,000,000	80.4920	804,920	1,000,000	1,000,000					6.000	6.000	MN	7,667	58,167	11/10/2021	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	15,139,927	94.5910	13,185,039	13,939,000	14,827,337		(155,166)			3.875	2.584	MS	159,040	540,136	03/16/2021	09/15/2028
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	6,968,018	95.5810	5,639,279	5,900,000	6,727,048		(133,121)			4.375	1.831	FA	107,552	258,125	03/02/2021	02/01/2029
74340X-BN-0	PROLOGIS LP			1,2	1.G FE	4,991,650	89.6190	4,480,950	5,000,000	4,994,921		1,120			2.125	2.150	AO	22,431	106,250	02/03/2020	04/15/2027
74340X-BS-9	PROLOGIS LP			1,2	1.G FE	6,470,124	77.3060	6,648,316	8,600,000	6,514,743		44,619			1.625	5.310	MS	41,149		10/12/2022	03/15/2031
74340X-CA-7	PROLOGIS LP			1,2	1.G FE	10,232,953	78.7440	10,627,290	13,496,000	10,285,102		52,149			1.750	5.424	FA	98,408		11/02/2022	02/01/2031
74346G-A#-9	Prologis Yen Finance LLC			1	1.G IF	50,017,328	97.1153	47,801,381	49,221,266	49,221,266				(796,062)	0.760	0.760	JJ	161,063		06/02/2022	07/26/2027
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED			1	1.E FE	59,962,420	99.0380	59,323,762	59,900,000	59,905,603		(7,256)			4.379	4.365	AO	655,755	2,623,021	10/21/2013	10/01/2023
743815-AE-2	MODIVCARE INC			1,2	4.B FE	986,875	94.6950	946,950	1,000,000	989,147		2,272			5.875	6.293	MN	7,507	44,063	05/13/2022	11/15/2025
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLAHOMA			1,2	1.G FE	9,957,600	66.4750	6,647,500	10,000,000	9,958,815		876			3.150	3.172	FA	119,000	316,750	08/11/2021	08/15/2051
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	7,865,700	93.2070	6,990,525	7,500,000	7,720,228		(46,335)			3.094	2.395	MS	68,326	232,050	10/31/2019	09/15/2027
74460D-AH-2	PUBLIC STORAGE			1,2	1.F FE	10,469,059	85.1870	10,881,787	12,774,000	10,519,050		49,991			1.950	5.521	MN	35,980	124,547	11/03/2022	11/09/2028
74460W-AE-7	PUBLIC STORAGE			1,2	1.F FE	10,524,605	81.6240	8,570,520	10,500,000	10,520,703		(2,343)			2.300	2.273	MN	40,250	241,500	04/15/2021	05/01/2031
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	10,000,000	64.1690	6,416,900	10,000,000	10,000,000					2.893	2.893	MS	85,183	289,300	09/08/2021	09/15/2051
74841C-AA-9	ROCKET MORTGAGE LLC			1,2	3.A FE	897,500	79.3470	793,470	1,000,000	904,832		7,332			3.625	5.452	MS	12,083	27,188	07/29/2022	03/01/2029
750236-AU-5	RADIAN GROUP INC			1,2	2.C FE	463,961	96.3140	443,044	460,000	460,997		(625)			4.500	4.349	AO	5,175	20,700	10/31/2017	10/01/2024
750236-AW-1	RADIAN GROUP INC			1,2	2.C FE	500,000	91.6400	458,200	500,000	500,000					4.875	4.874	MS	7,177	24,375	06/13/2019	03/15/2027
75026J-AC-4	RADIATE HOLDCO LLC			1,2	5.A FE	1,375,250	73.4940	1,120,784	1,525,000	1,386,641		11,391			4.500	7.344	MS	20,206	34,313	08/25/2022	09/15/2026
75281A-BJ-7	RANGE RESOURCES CORP			1,2	3.C FE	161,927	103.0520	164,883	160,000	161,572		(192)			8.250	8.040	JJ	6,087	13,200	01/06/2021	01/15/2029
75281A-BK-4	RANGE RESOURCES CORP			1,2	3.C FE	1,589,000	88.4700	1,433,214	1,620,000	1,590,272		1,272			4.750	5.056	FA	29,070	25,597	08/17/2022	02/15/2030
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	31,701,527	97.8080	31,018,829	31,714,000	31,712,084		1,197			3.200	3.204	MS	298,816	1,014,848	04/06/2017	03/15/2024
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	19,669,136	85.7890	16,586,445	19,334,000	19,635,197		(7,474)			4.350	4.244	AO	177,551	841,029	07/18/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	7,256,323	97.1670	6,413,994	6,601,000	6,964,343		(97,097)			4.125	2.490	AO	57,484	272,291	12/12/2019	10/15/2026
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	6,955,130	89.0720	6,235,040	7,000,000	6,969,373		4,190			3.250	3.326	JD	10,111	227,500	06/12/2019	06/15/2029
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	23,997,606	86.7240	19,429,645	22,404,000	23,753,227		(152,524)			3.250	2.395	JJ	335,749	565,630	01/27/2022	01/15/2031
756109-B*-4	Realty Income Corporation			1	1.G	13,174,000	81.2946	9,778,926	12,029,000	12,029,000				(1,145,000)	3.180	3.180	JD	1,063	191,261	03/30/2022	06/30/2032
756109-BF-0	REALTY INCOME CORP			1,2	1.G FE	5,775,900	99.5330	5,665,418	5,692,000	5,766,522		(9,378)			4.875	4.429	JD	23,124	138,743	07/14/2022	06/01/2026
756109-BK-9	REALTY INCOME CORP			1,2	1.G FE	7,919,297	87.3510	7,200,343	8,243,000	7,946,989		27,691			3.100	3.690	JD	11,357	255,533	04/06/2022	12/15/2029
756109-BP-8	REALTY INCOME CORP			1,2	1.G FE	4,993,950	102.0530	5,102,650	5,000,000	4,994,051		101			5.625	5.641	AO	60,938		10/03/2022	10/13/2032
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	65,057,049	96.5470	63,577,165	65,851,000	65,645,517		131,825			2.750	2.965	JD	25,151	1,810,903	07/12/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	37,806,700	92.8720	35,703,712	38,444,000	38,107,156		67,714			3.000	3.209	JD	16,018	1,153,320	06/06/2018	06/26/2027
75884R-AU-7	REGENCY CENTERS LP			1,2	2.A FE	6,873,090	94.6530	6,625,710	7,000,000	6,945,229		17,863			3.900	4.196	MN	45,500	273,000	09/11/2018	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	4,547,536	93.4650	4,173,212	4,465,000	4,509,806		(10,796)			3.600	3.319	FA	66,975	160,740	06/27/2019	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1,2	2.A FE	1,495,558	92.4320	1,384,631	1,498,000	1,496,661		226			4.125	4.144	MS	18,194	61,793	03/09/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP			1,2	2.A FE	11,988,360	83.8450	10,061,400	12,000,000	11,992,019		1,062			2.950	2.961	MS	104,233	354,000	08/13/2019	09/15/2029
75932T-AA-9	REIGN EXCHANGE LLC NOTES		C		5.A	49,066,800	81.7780	49,066,800	60,000,000	49,075,125		8,325			4.920	6.351	MN	254,200		12/14/2022	05/30/2049
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	4,641,238	93.3440	4,646,664	4,978,000	4,809,351		44,098			2.900	3.946	JJ	72,181	144,362	12/13/2018	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	7,207,630	93.2910	7,128,365	7,641,000	7,386,428		46,271			3.375	4.137	MN	32,952	257,884	12/21/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.B FE	8,191,845	95.2060	7,963,982	8,365,000	8,263,415		16,539			3.950	4.205	MN	42,220	330,418	05/17/2018	05/15/2028
76119L-AB-7	RESIDEO FUNDING INC			1,2	3.C FE	1,601,875	80.6800	1,411,900	1,750,000	1,602,693		818			4.000	5.443	MS	23,333	40,556	12/13/2022	09/01/2029
76132F-A*-8	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH			1	2.C	22,200,000	94.0975	20,889,651	22,200,000	22,200,000					3.950	3.949	MS	241,148	876,900	06/10/2016	09/22/2026
76169#-AK-9	REYES HOLDINGS LLC PRIV PLACE			1	1.G PL	15,300,000	98.6834	15,098,561	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	1.G PL	13,600,000	97.8610	13,309,096	13,600,000	13,600,000					4.410	4.410	JD	29,988	599,760	11/15/2018	12/13/2025
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	5,110,102	110.0330	4,621,386	4,200,000	4,586,355		(58,815)			7.125	5.192	JJ	137,988	299,250	06/29/2011	07/15/2028
771049-AA-1	ROBLOX CORP			1,2	3.B FE	1,000,000	78.7710	787,710	1,000,000	1,000,000					3.875	3.875	MN	6,458	38,965	10/26/2021	05/01/2030
77313L-AA-1	ROCKET MORTGAGE LLC			1,2	3.A FE	955,000	86.0860	860,860	1,000,000	963,202		8,202			2.875	3.931	AO	6,069	29,549	01/31/2022	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	21,600	90.7940	18,159	20,000	21,274		(176)			4.950	3.802	JJ	457	990	02/10/2021	07/15/2029
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	805,613	87.4580	694,417	794,000	803,924		(1,151)			4.800	4.593	MN	4,870	38,112	07/19/2021	05/15/2030
773903-AC-3	ROCKWELL AUTOMATION INC			1	1.G FE	10,140,862	87.0580	14,482,098	16,635,000	10,156,669		988			5.200	8.527	JJ	398,870	865,020	05/16/2000	01/15/2098
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	7,636,578	99.6030	8,167,446	8,200,000	8,185,476		70,787			3.000	3.895	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	41,484,274	99.1200	39,947,342	40,302,000	40,388,643		(169,128)			4.100	3.664	AO	413,096	1,652,382	04/24/2017	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	8,501,848	85.1550	6,286,142	7,382,000	8,355,416		(29,575)			5.000	4.053	MS	108,679	369,100	07/25/2017	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	45,703,802	95.6940	43,760,866	45,730,000	45,716,908		1,013			3.625	3.629	JD	73,676	1,657,713	03/21/2016	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	7,552,136	91.3480	7,207,357	7,890,000	7,739,661		35,683			2.900	3.430	MN	29,237	228,810	06/13/2017	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	12,388,912	75.4570	8,136,528	10,783,000	12,330,235		(39,474)			4.300	3.432	FA	175,164	463,669	06/24/2021	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	9,393,576	75.9160	6,911,393	9,104,000	9,373,775		(6,392)			4.350	4.155	MN	66,004	396,024	09/26/2019	05/01/2049
775371-AU-1	ROHM AND HAAS CO			1	2.B FE	1,792,455	111.3750	1,670,625	1,500,000	1,621,477		(14,600)			7.850	6.319	JJ	54,296	117,750	03/21/2003	07/15/2029
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC			2	4.B FE	1,623,811	86.4510	1,469,667	1,700,000	1,627,937		4,126			4.375	5.101	AO	15,701	60,035	08/18/2022	10/15/2029
77678#-AA-3	Rosales Solar Holdings, LLC			1	3.C PL	26,864,388	56.8790	15,280,189	26,864,388	26,864,388					4.190	4.190	JD	565,936	549,376	12/13/2019	12/31/2049
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD			1,2	4.C FE	481,250	84.1340	420,670	500,000	484,081		2,831			5.500	6.468	FA	9,243	13,750	04/06/2022	08/31/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD			2	4.C FE	496,875	81.3490	406,745	500,000	497,372		497			5.375	5.508	JJ	12,392	14,035	01/07/2022	07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD			1,2	4.C FE	780,000	100.5300	804,240	800,000	780,641		641			11.625	12.322	FA	34,358		11/03/2022	08/15/2027
78016F-ZQ-0	ROYAL BANK OF CANADA		C	1	1.E FE	951,670	91.2160	912,160	1,000,000	954,247		2,577			3.875	4.480	MN	6,135	21,528	05/05/2022	05/04/2032
78016F-ZS-6	ROYAL BANK OF CANADA		C	1	1.E FE	6,799,932	97.5180	6,631,224	6,800,000	6,800,216		284			4.240	4.239	FA	122,536		07/25/2022	08/03/2027
78351M-AA-0	RYAN SPECIALTY GROUP LLC			1,2	4.A FE	710,094	87.4070	690,515	790,000	712,026		1,932			4.375	6.074	FA	14,401	5,408	10/21/2022	02/01/2030
78355H-KG-3	RYDER SYSTEM INC			1,2	2.B FE	7,973,414	99.7060	7,971,495	7,995,000	7,994,244		4,574			3.400	3.459	MS	90,610	271,830	02/26/2018	03/01/2023
78355H-KK-4	RYDER SYSTEM INC			1,2	2.B FE	11,993,103	98.6010	11,832,613	12,000,500	11,999,134		1,439			3.875	3.888	JD	38,752	465,019	07/13/2020	12/01/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	16,451,403	97.9720	15,898,896	16,228,000	16,284,492		(48,787)			3.650	3.332	MS	169,470	592,322	06/06/2019	03/18/2024
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	6,994,330	95.2170	6,665,190	7,000,000	6,998,086		1,114			2.500	2.517	MS	58,333	175,000	08/01/2019	09/01/2024
78355H-KP-3	RYDER SYSTEM INC			1,2	2.B FE	8,133,579	91.0500	7,240,296	7,952,000	8,058,088		(26,749)			2.900	2.524	JD	19,217	230,608	02/06/2020	12/01/2026
78355H-KR-9	RYDER SYSTEM INC			1,2	2.B FE	9,513,800	94.9030	9,490,300	10,000,000	9,522,762		8,962			3.350	5.293	MS	111,667		12/09/2022	09/01/2025
78386F-AC-0	FALABELLA SA		C	1,2	2.B FE	31,201,136	96.9380	29,081,400	30,000,000	30,266,811		(138,102)			4.375	3.867	JJ	561,458	1,312,500	05/26/2015	01/27/2025
78412D-B*-9	SEMCO ENERGY, INC.			1	1.E	6,300,000	65.3939	4,119,817	6,300,000	6,300,000					3.150	3.150	AO	38,588	198,450	02/28/2020	04/21/2050
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	1,865,000	94.1400	1,755,711	1,865,000	1,865,000					5.500	5.498	MS	25,929	102,575	03/14/2019	09/30/2027
7846EL-AD-9	SPCM SA		C	1,2	3.A FE	2,441,200	86.5340	2,163,350	2,500,000	2,444,737		4,311			3.125	3.661	MS	23,003	69,444	06/30/2022	03/15/2027
78471R-AB-2	SRS DISTRIBUTION INC			1,2	4.C FE	501,250	89.3250	446,625	500,000	501,100		(150)			4.625	4.579	JJ	11,563	11,563	01/19/2022	07/01/2028
78471R-AD-8	SRS DISTRIBUTION INC			1,2	5.B FE	1,000,000	79.9780	799,780	1,000,000	1,000,000					6.000	5.999	JD	5,000	63,167	11/08/2021	12/01/2029
78500A-AA-6	SWF ESCROW ISSUER CORP			1,2	5.B FE	1,000,000	57.9900	579,900	1,000,000	1,000,000					6.500	6.500	AO	16,250	65,000	09/17/2021	10/01/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	1,000,000	92.5970	925,970	1,000,000	1,000,000					4.246	4.246	MN	7,077	42,460	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	7,823,864	89.9340	8,285,619	9,213,000	7,833,062		9,198			4.682	6.211	MN	71,892	215,676	10/27/2022	05/01/2038
785592-A*-7	SABINE PASS LIQUEFACTION			1	2.B FE	25,000,000	91.9359	22,983,977	25,000,000	25,000,000					5.000	4.982	MS	368,056	1,250,000	02/14/2017	09/15/2037
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	11,737,869	100.0350	11,019,856	11,016,000	11,171,807		(132,247)			5.750	4.447	MN	80,937	633,420	05/23/2018	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	41,726,379	100.2370	37,954,740	37,865,000	39,021,196		(569,852)			5.625	3.955	MS	709,969	2,129,906	02/07/2019	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	22,173,571	98.0990	20,690,060	21,091,000	21,645,608		(135,868)			5.000	4.224	MS	310,506	1,054,550	04/25/2019	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	4,995,312	94.0160	4,700,800	5,000,000	4,997,912		352			4.200	4.209	MS	61,833	210,000	07/18/2017	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.B FE	9,001,978	101.1860	8,395,908	8,297,500	8,633,039		(103,226)			5.875	4.414	JD	245,093	243,739	07/26/2019	06/30/2026
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS			4	1.F PL	3,791,667	94.8618	3,596,843	3,791,667	3,791,667					4.500	4.498	MS	56,401	195,678	08/25/2014	09/02/2029
803070-AB-7	SAPPI PAPIER HOLDING GMBH		C	1	4.A FE	3,897,856	93.1080	4,282,968	4,600,000	4,157,832		28,648			7.500	9.034	JD	15,333	345,000	03/01/2005	06/15/2032
806407-E#-5	HENRY SCHEIN, INC.			1	1.G	15,600,000	82.7241	12,904,966	15,600,000	15,600,000					2.350	2.350	MS	121,182	366,600	03/06/2020	09/02/2030
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	5,214,500	97.2080	4,860,400	5,000,000	5,075,385		(25,946)			4.000	3.416	JD	5,556	200,000	03/06/2017	12/21/2025
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	1,2	1.F FE	15,076,988	98.7470	14,550,370	14,735,000	14,773,778		(57,782)			3.650	3.241	JD	44,819	537,828	04/03/2017	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80689#-BB-1	SCHNEIDER NATIONAL LEASING INC.			1	2.B	5,020,250	98.3457	4,917,287	5,000,000	5,003,566		(4,755)			3.550	3.450	MS	47,333	177,500	03/29/2019	09/25/2023
808513-BA-2	CHARLES SCHWAB CORP			1,2	1.F FE	996,934	90.5870	973,810	1,075,000	997,286		352			3.250	4.567	MN	3,785		12/16/2022	05/22/2029
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	2,968,110	98.1380	2,894,090	2,949,000	2,968,037		(72)			4.625	4.516	MS	37,508		12/14/2022	03/22/2030
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP			1,2	4.B FE	706,618	84.4410	633,308	750,000	708,237		1,620			6.625	7.649	MS	16,563	26,776	08/19/2022	03/01/2030
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	4.C FE	977,610	95.6180	956,180	1,000,000	977,918		308			7.000	7.506	MN	8,944		11/28/2022	05/15/2028
81104P-AA-7	E W SCRIPPS CO			1,2	4.B FE	1,000,000	89.5600	895,600	1,000,000	1,000,000					5.875	5.874	JJ	27,090	58,750	07/12/2019	07/15/2027
81105D-AA-3	E W SCRIPPS CO			1,2	3.B FE	500,000	81.3590	406,795	500,000	500,000					3.875	3.875	JJ	8,934	19,375	12/15/2020	01/15/2029
81180W-BE-0	SEAGATE HDD CAYMAN		C	1,2	3.A FE	750,000	75.6920	567,690	750,000	750,000					3.375	3.375	JJ	11,672	25,313	12/03/2020	07/15/2031
81211K-BA-7	SEALED AIR CORP			1,2	3.B FE	717,500	93.9460	704,595	750,000	719,631		2,131			5.000	5.771	AO	7,917	18,333	06/16/2022	04/15/2029
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS LP			1,2	2.C FE	18,974,826	79.6760	16,110,487	20,220,000	19,006,265		31,439			3.250	4.020	JJ	303,019	252,821	12/09/2022	01/15/2032
81725W-AL-7	SENSATA TECHNOLOGIES BV		C	1,2	3.C FE	1,000,000	94.7230	947,230	1,000,000	1,000,000					5.875	5.874	MS	19,910		08/15/2022	09/01/2030
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1,2	3.C FE	335,000	87.3840	292,736	335,000	335,000					4.750	4.749	FA	6,011	15,913	02/06/2020	02/15/2028
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	39,872,930	96.9230	38,769,200	40,000,000	39,965,012		14,042			3.250	3.289	MN	180,556	1,300,000	02/01/2017	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	27,400,930	94.2350	26,145,501	27,745,000	27,591,482		42,353			2.875	3.049	MN	113,003	797,669	06/14/2018	05/10/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	3,998,969	96.2560	3,879,117	4,030,000	4,010,347		2,923			3.875	3.969	MN	20,822	156,163	11/07/2018	11/13/2028
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.B FE	15,035,720	93.8290	13,387,991	14,268,500	14,727,627		(102,921)			3.450	2.630	JD	41,022	492,263	12/05/2019	06/01/2027
824348-BD-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	16,020,232	95.7820	15,325,120	16,000,000	16,005,615		(2,979)			3.300	3.280	FA	220,000	528,000	08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2.B FE	19,486,536	97.4120	18,577,443	19,071,000	19,224,931		(52,075)			3.950	3.641	JJ	347,357	753,305	08/09/2017	01/15/2026
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		D	1,2	2.B FE	4,357,073	98.2570	4,297,761	4,374,000	4,372,101		2,562			2.875	2.936	MS	34,233	247,585	10/25/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	9,681,146	96.5110	9,253,475	9,588,000	9,617,703		(11,788)			3.250	3.115	MN	29,430	311,610	01/31/2019	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	5,008,262	97.7350	5,250,324	5,372,000	5,317,109		76,077			2.000	3.489	MS	31,635	107,440	09/13/2018	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	6,630,582	91.1620	6,178,049	6,777,000	6,709,977		15,841			2.350	2.618	AO	33,621	159,260	01/31/2020	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	61,810,987	97.7040	60,283,368	61,700,000	61,714,635		(11,912)			3.125	3.105	MS	562,370	1,928,125	01/08/2019	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	12,397,030	86.9700	9,542,348	10,972,000	12,278,066		(34,579)			4.200	3.465	MS	134,407	460,824	10/23/2019	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	42,326,984	94.2170	39,593,752	42,024,000	42,171,291		(32,415)			3.400	3.310	MS	416,738	1,428,816	10/05/2017	03/16/2027
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	4,480,323	88.9900	4,410,344	4,956,000	4,542,542		62,219			1.200	4.013	MS	18,172	29,736	06/23/2022	03/11/2026
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	22,702,593	85.4690	20,436,493	23,911,000	22,715,684		10,278			1.700	2.700	MS	124,204	255,000	12/16/2022	03/11/2028
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	8,987,940	81.3960	7,325,640	9,000,000	8,989,935		1,112			2.150	2.165	MS	59,125	193,500	03/02/2021	03/11/2031
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		C	1,2	2.C FE	29,938,700	94.8330	28,449,900	30,000,000	29,977,340		6,215			4.125	4.149	MN	202,813	1,237,500	04/26/2016	05/02/2026
827048-AW-9	SILGAN HOLDINGS INC			1,2	3.C FE	1,354,225	92.5710	1,254,337	1,355,000	1,354,491		90			4.125	4.133	AO	13,973	55,894	02/19/2020	02/01/2028
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	14,787,031	107.7650	12,522,293	11,620,000	14,387,163		(105,993)			6.750	4.689	FA	326,813	784,350	12/10/2018	02/01/2040
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.C FE	600,000	74.6610	447,966	600,000	600,000					4.125	4.125	JD	2,063	24,750	11/19/2020	12/01/2030
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	750,000	91.3600	685,200	750,000	750,000					5.500	5.499	JJ	20,625	41,250	06/05/2019	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	584,853	82.6140	483,292	585,000	584,885		13			4.125	4.128	JJ	12,066	24,131	06/11/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	430,000	86.8130	373,296	430,000	430,000					4.000	3.999	JJ	7,931	18,347	06/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	2,000,000	79.0140	1,580,280	2,000,000	2,000,000					3.875	3.875	MS	25,833	80,729	08/02/2021	09/01/2031
831865-D#-4	A. O. SMITH CORPORATION				1.G	18,218,371	94.0505	17,100,101	18,181,825	18,207,820		(3,220)			3.520	3.497	JJ	295,111	680,000	04/01/2019	01/15/2030
831865-E@-5	A. O. SMITH CORPORATION				1.G	5,399,382	90.6273	5,165,754	5,700,000	5,491,654		26,515			2.870	3.455	FMAN	14,996	163,590	04/01/2019	11/28/2029
83368R-AY-8	SOCIETE GENERALE SA		C	2	2.C FE	20,000,000	78.6300	15,726,000	20,000,000	20,000,000					3.653	3.653	JJ	351,094	730,600	06/30/2020	07/08/2035
83545G-BD-3	SONIC AUTOMOTIVE INC			1,2	3.C FE	1,000,000	80.6340	806,340	1,000,000	1,000,000					4.625	4.625	MN	5,910	48,563	10/15/2021	11/15/2029
835495-AL-6	SONOCO PRODUCTS CO			1,2	2.B FE	10,495,375	85.8660	9,874,590	11,500,000	10,558,653		63,278			3.125	4.446	MN	59,896	179,688	05/27/2022	05/01/2030
835495-AP-7	SONOCO PRODUCTS CO			1,2	2.B FE	12,866,120	81.1890	11,366,460	14,000,000	12,881,410		15,290			2.850	3.830	FA	166,250	135,375	11/03/2022	02/01/2032
83569C-A*-3	Sonova Holding AG		C	1	2.A	20,000,000	94.8099	18,961,984	20,000,000	20,000,000					2.840	2.840	JJ	263,489	568,000	03/18/2020	07/14/2025
838515-J@-4	South Jersey Gas Company			1	1.G	12,400,000	87.5644	10,857,980	12,400,000	12,400,000					3.280	3.280	AO	84,733	406,720	04/01/2020	04/16/2030
842587-CU-9	SOUTHERN CO			1,2	2.B FE	22,493,700	99.0800	22,293,000	22,500,000	22,499,403		654			2.950	2.954	JJ	331,875	663,750	05/20/2016	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842587-DL-8	SOUTHERN CO			1,2	2.B FE	4,994,600	102.1780	5,108,900	5,000,000	4,994,833		233			5.700	5.713	AO	67,292		10/03/2022	10/15/2032
84263P-AC-4	SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO			1	1.F FE	8,700,000	107.2335	9,329,313	8,700,000	8,700,000					7.950	7.947	FA	261,290	691,650	02/26/2009	08/03/2026
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	4,955,700	64.5300	3,226,500	5,000,000	4,956,956		936			3.150	3.196	MS	39,813	166,250	09/07/2021	09/30/2051
8447HE-AA-4	WELLS FARGO BANK NA				2.A FE	1,043,160	104.2460	1,042,460	1,000,000	1,007,748		(2,893)			7.740	7.377	MN	9,890	77,400	05/24/1995	05/15/2025
845467-AT-6	SOUTHWESTERN ENERGY CO			1,2	3.A FE	500,000	85.3830	426,915	500,000	500,000					4.750	4.749	FA	9,896	14,448	12/08/2021	02/01/2032
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	16,328,135	99.3620	15,473,644	15,573,000	15,692,505		(120,143)			4.750	3.926	MS	217,806	739,718	03/10/2017	03/15/2024
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC			2	4.B FE	1,367,888	88.9730	1,218,930	1,370,000	1,368,658		239			4.875	4.897	MN	11,131	66,788	12/13/2019	11/01/2027
84858*-AA-5	SPIRIT AIRLINES PASS THROUGH TRUST SERIE			1	3.C PL	17,200,000	99.6818	17,145,273	17,200,000	17,200,000					5.110	5.106	FA	332,036	878,920	05/03/2018	02/15/2023
85172F-AF-6	ONEMAIN FINANCE CORP			1	3.B FE	1,929,438	100.5280	1,967,333	1,957,000	1,953,595		4,252			8.250	8.496	AO	40,363	161,453	11/15/2016	10/01/2023
85172F-AP-4	ONEMAIN FINANCE CORP			1,2	3.B FE	300,000	96.7270	290,181	300,000	300,000					6.125	6.120	MS	5,410	18,375	02/20/2019	03/15/2024
85205T-AM-2	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	477,362	99.6920	458,583	460,000	467,075		(5,726)			5.500	3.505	JJ	11,666	25,300	01/28/2021	01/15/2025
85205T-AN-0	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	500,000	105.3830	526,915	500,000	500,000					9.375	9.374	MN	4,948		11/08/2022	11/30/2029
85207U-AF-2	SPRINT LLC			1	3.A FE	497,438	101.4930	477,017	470,000	473,898		(5,286)			7.875	6.642	MS	10,898	37,013	11/28/2017	09/15/2023
85207U-AH-8	SPRINT LLC			1	3.A FE	2,543,227	102.0320	2,550,800	2,500,000	2,509,950		(6,333)			7.125	6.832	JD	7,917	178,125	11/28/2017	06/15/2024
85207U-AJ-4	SPRINT LLC			1,2	3.A FE	143,100	103.5430	139,783	135,000	137,581		(1,248)			7.625	6.530	FA	3,889	10,294	12/06/2017	02/15/2025
85207U-AK-1	SPRINT LLC			1,2	3.A FE	500,000	105.2310	526,155	500,000	500,000					7.625	7.621	MS	12,708	38,125	02/23/2018	03/01/2026
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	966,602	89.9890	845,897	940,000	962,382		(1,475)			4.750	4.481	JJ	20,589	44,650	12/17/2019	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	945,000	81.9160	774,106	945,000	945,000					4.375	4.375	JJ	19,064	41,344	06/16/2020	07/15/2030
853496-AH-0	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	220,000	75.6080	166,338	220,000	220,000					3.375	3.375	JJ	3,424	7,425	08/07/2020	01/15/2031
854502-AA-9	STANLEY BLACK & DECKER INC			1	1.G FE	5,903,717	94.2930	4,427,999	4,696,000	5,858,611		(45,106)			5.200	3.334	MS	81,397	244,192	01/19/2022	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	8,513,100	87.3060	8,730,600	10,000,000	8,517,221		4,121			4.850	5.984	MN	61,972	242,500	11/02/2022	11/15/2048
854502-AK-7	STANLEY BLACK & DECKER INC			1,2	1.G FE	18,029,230	95.2760	17,187,790	18,040,000	18,034,821		1,510			3.400	3.410	MS	204,453	613,360	03/07/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	16,543,469	82.2890	13,584,268	16,508,000	16,538,901		(4,148)			2.300	2.270	MS	111,796	379,684	03/25/2021	03/15/2030
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	1.G FE	7,557,271	60.9300	5,358,184	8,794,000	7,567,004		9,413			2.750	3.496	MN	30,901	180,043	08/03/2022	11/15/2050
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	57,081,476	97.8240	55,509,251	56,744,000	56,886,962		(55,898)			3.800	3.690	FA	814,592	2,156,272	03/28/2019	08/15/2025
855244-AS-8	STARBUCKS CORP			1,2	2.A FE	38,896,590	86.4560	28,907,428	33,436,000	38,679,261		(134,792)			4.500	3.533	MN	192,257	1,504,620	11/15/2021	11/15/2048
855244-AU-3	STARBUCKS CORP			1,2	2.A FE	8,427,557	85.7540	5,994,205	6,990,000	8,378,314		(33,093)			4.450	3.308	FA	117,510	311,055	10/29/2021	08/15/2049
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	6,009,634	84.0490	4,983,265	5,929,000	5,995,656		(7,873)			2.550	2.388	MN	10,733	151,190	03/10/2021	11/15/2030
85571B-AW-5	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	500,000	94.6690	473,345	500,000	500,000					3.750	3.753	JD	9,427	10,156	12/01/2021	12/31/2024
85571B-AY-1	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	1,409,375	88.0020	1,320,030	1,500,000	1,417,956		8,581			4.375	5.910	JJ	30,260	15,495	08/18/2022	01/15/2027
858912-AF-5	STERICYCLE INC			1,2	3.C FE	816,186	98.1680	831,483	847,000	820,344		4,157			5.375	7.581	JJ	20,993		09/30/2022	07/15/2024
858912-AG-3	STERICYCLE INC			1,2	3.C FE	330,848	87.2960	288,077	330,000	330,658		(95)			3.875	3.837	JJ	5,896	12,788	11/10/2020	01/15/2029
859152-E*-7	STERIS PLC		D	1	2.B FE	30,000,000	95.9441	28,783,220	30,000,000	30,000,000					3.450	3.449	MN	135,125	1,035,000	04/28/2015	05/14/2025
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	3.C FE	1,465,100	100.7480	1,470,921	1,460,000	1,464,759		(341)			6.125	6.026	AO	22,356	58,800	08/12/2022	10/01/2026
863667-AF-8	STRYKER CORP			1,2	2.A FE	8,755,031	97.5950	8,100,385	8,300,000	8,374,879		(64,915)			3.375	2.555	MN	35,794	280,125	10/13/2016	05/15/2024
863667-AH-4	STRYKER CORP			1,2	2.A FE	26,136,008	96.7250	24,248,958	25,070,000	25,400,655		(121,586)			3.375	2.842	MN	141,019	846,113	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			1,2	2.A FE	8,994,993	88.7640	7,518,311	8,470,000	8,925,485		(11,736)			4.625	4.253	MS	115,345	391,738	03/30/2016	03/15/2046
863667-AN-1	STRYKER CORP			1,2	2.A FE	58,678,920	95.9420	53,727,520	56,000,000	56,923,611		(295,921)			3.500	2.912	MS	577,111	1,960,000	10/21/2016	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS LP			1,2	4.A FE	1,132,150	95.6720	1,085,877	1,135,000	1,133,598		288			5.875	5.907	MS	22,227	66,681	07/13/2017	03/01/2027
867224-AB-3	SUNCOR ENERGY INC		C	1,2	2.A FE	13,662,023	76.0170	10,917,562	14,362,000	13,723,066		14,071			4.000	4.292	MN	73,406	574,480	06/12/2018	11/15/2047
867229-AE-6	SUNCOR ENERGY INC		C	1	2.A FE	11,863,000	102.8290	10,282,900	10,000,000	11,608,667		(67,736)			6.500	4.994	JD	28,889	650,000	12/13/2018	06/15/2038
86765L-AQ-0	SUNOCO LP			1,2	3.B FE	1,342,046	98.7350	1,323,049	1,340,000	1,341,352		(270)			6.000	5.972	AO	16,973	80,400	03/22/2019	04/15/2027
86765L-AT-4	SUNOCO LP			1,2	3.B FE	654,375	87.4670	656,003	750,000	655,370		995			4.500	6.988	MN	4,313		11/30/2022	05/15/2029
86765L-AZ-0	SUNOCO LP			1,2	3.B FE	250,000	86.8410	217,103	250,000	250,000					4.500	4.499	AO	1,906	11,563	10/05/2021	04/30/2030
870836-AC-7	UBS AG (STAMFORD BRANCH)				1.G FE	6,767,810	103.5380	5,642,821	5,450,000	5,697,394		(88,424)			7.500	5.557	JJ	188,479	408,750	01/14/2004	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
871829-AZ-0	SYSCO CORP			1,2	2.B FE	40,443,305	96.7430	38,169,951	39,455,000	39,752,288		(112,008)			3.750	3.433	AO	369,891	1,479,563	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2.B FE	75,846,906	94.4440	70,927,444	75,100,000	75,372,310		(77,796)			3.300	3.183	JJ	1,142,772	2,478,300	06/23/2016	07/15/2026
871829-BH-9	SYSCO CORP			1,2	2.B FE	24,430,150	82.2030	20,550,750	25,000,000	24,475,074		10,890			4.450	4.591	MS	327,569	1,112,500	09/26/2018	03/15/2048
872540-AP-4	TJX COMPANIES INC			1,2	1.F FE	19,303,564	99.0550	19,269,169	19,453,000	19,443,291		25,803			2.500	2.637	MN	62,142	486,325	04/25/2017	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	57,678,378	91.5080	56,561,095	61,810,000	59,917,691		473,947			2.250	3.131	MS	409,491	1,390,725	06/03/2019	09/15/2026
872540-AT-6	TJX COMPANIES INC			1,2	1.F FE	17,022,128	93.2250	15,760,619	16,906,000	16,986,948		(35,180)			3.875	3.769	AO	138,300	550,793	10/04/2022	04/15/2030
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	44,901,894	85.7970	33,537,189	39,089,000	44,530,672		(240,469)			4.375	3.287	AO	361,030	1,710,144	10/22/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	34,342,329	94.2850	31,687,303	33,608,000	34,104,972		(116,312)			3.750	3.351	AO	266,063	1,260,300	12/07/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2.C FE	8,284,875	90.7730	6,807,975	7,500,000	8,152,680		(83,953)			3.875	2.516	AO	61,354	290,625	08/04/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC			1,2	2.C FE	7,812,213	70.5940	5,600,928	7,934,000	7,819,240		4,656			3.000	3.105	FA	89,919	238,020	07/01/2021	02/15/2041
87264A-BV-6	T-MOBILE USA INC			1,2	2.C FE	1,002,500	88.1080	881,080	1,000,000	1,002,233		(267)			3.375	3.335	AO	7,125	33,750	01/07/2022	04/15/2029
87264A-BW-4	T-MOBILE USA INC			1,2	2.C FE	353,500	86.6070	303,125	350,000	353,033		(299)			3.500	3.379	AO	2,586	12,250	05/10/2021	04/15/2031
87264A-CA-1	T-MOBILE USA INC			1,2	2.C FE	23,452,350	86.0290	19,786,670	23,000,000	23,326,873		(62,815)			2.050	1.749	FA	178,122	471,500	02/04/2021	02/15/2028
87264A-CW-3	T-MOBILE USA INC			1,2	2.C FE	14,960,250	97.2670	14,590,050	15,000,000	14,959,258		(992)			5.650	5.669	JJ	249,542		09/12/2022	01/15/2053
87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERSHIP LP			1	1.G	20,000,000	96.2410	19,248,205	20,000,000	20,000,000					3.640	3.640	MON	24,267	742,999	10/22/2015	11/19/2025
87305Q-CF-6	TTX CO			1	1.F FE	14,242,549	98.7210	13,840,684	14,020,000	14,048,342		(26,364)			4.150	3.949	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO			1	1.F FE	28,482,280	96.4370	27,002,360	28,000,000	28,150,944		(70,841)			3.600	3.323	JJ	464,800	1,008,000	06/06/2019	01/15/2025
87305Q-CP-4	TTX CO			1,2	1.F FE	5,833,988	101.4660	5,885,028	5,800,000	5,833,959		(29)			5.650	5.609	JD	34,591		11/18/2022	12/01/2052
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	4,964,960	99.2700	3,970,800	4,000,000	4,715,928		(119,840)			5.000	1.668	MN	19,444	200,000	11/24/2020	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		D	1,2	2.B FE	18,590,700	81.6110	16,322,200	20,000,000	18,698,019		104,288			2.050	3.028	MS	103,639	307,500	04/26/2022	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	10,403,900	73.3720	7,337,200	10,000,000	10,374,616		(17,058)			3.025	2.748	JJ	144,528	302,500	07/19/2021	07/09/2040
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	10,175,200	104.3140	10,431,400	10,000,000	10,122,191		(5,640)			6.550	6.413	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	2,399,113	100.9850	2,418,591	2,395,000	2,397,800		(367)			6.875	6.850	JJ	75,925	164,656	01/11/2019	01/15/2029
87612B-BS-0	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	130,000	90.3550	117,462	130,000	130,000					4.875	4.875	FA	2,641	6,338	08/11/2020	02/01/2031
87612E-BF-2	TARGET CORP			1	1.F FE	9,364,700	79.3430	7,934,300	10,000,000	9,442,992		14,289			3.625	3.995	AO	76,528	362,500	01/12/2017	04/15/2046
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC		D	1	2.C	15,000,000	94.7699	14,215,479	15,000,000	15,000,000					4.060	4.059	AO	104,883	609,000	07/21/2015	10/29/2025
87656X-C*-0	Tate & Lyle plc		C	1	2.C	8,300,000	81.5523	6,768,844	8,300,000	8,300,000					2.910	2.910	FA	97,283	241,530	05/06/2020	08/06/2030
87901J-AJ-4	TEGNA INC			1,2	3.B FE	600,000	94.9580	569,748	600,000	600,000					4.625	4.624	MS	8,171	27,750	01/07/2020	03/15/2028
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	4,833,040	111.6070	4,464,280	4,000,000	4,401,344		(38,953)			8.250	6.569	MS	97,167	330,000	06/28/2004	09/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,000,000	94.7810	6,634,670	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	2.C FE	15,000,000	83.6050	12,540,750	15,000,000	15,000,000					5.520	5.520	MS	276,000	828,000	02/26/2019	03/01/2049
87952V-AP-1	TELESAT CANADA		C	1,2	5.A FE	513,900	45.5240	227,620	500,000	511,676		(1,261)			4.875	3.580	JD	2,031	24,375	09/02/2020	06/01/2027
87971M-BF-9	TELUS CORP		A	1,2	2.B FE	35,580,937	94.7920	33,335,503	35,167,000	35,369,735		(41,722)			3.700	3.558	MS	383,125	1,301,179	12/21/2018	09/15/2027
87971M-BH-5	TELUS CORP		C	1,2	2.B FE	33,110,518	86.2610	27,554,351	31,943,000	33,032,036		(25,994)			4.600	4.368	MN	183,672	1,469,378	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2.B FE	6,350,980	81.9390	5,051,539	6,165,000	6,338,580		(3,887)			4.300	4.119	JD	11,782	265,095	07/26/2019	06/15/2049
87971M-BW-2	TELUS CORP		C	1,2	2.B FE	16,345,339	85.1000	14,364,880	16,880,000	16,376,617		31,278			3.400	3.775	MN	76,523	406,527	04/27/2022	05/13/2032
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	1,000,000	78.2840	782,840	1,000,000	1,000,000					3.875	3.875	AO	8,181	41,010	09/21/2021	10/15/2031
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.A FE	1,230,313	96.0510	1,200,638	1,250,000	1,232,647		2,334			6.250	6.642	FA	32,552	54,688	05/16/2022	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP			1,2	3.C FE	1,500,000	93.3130	1,399,695	1,500,000	1,500,000					5.125	5.124	MN	12,813	76,875	08/12/2019	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORP			1,2	3.C FE	125,000	89.6300	112,038	125,000	125,000					4.625	4.625	JD	257	5,781	06/02/2020	06/15/2028
88033G-DL-1	TENET HEALTHCARE CORP			1,2	3.C FE	1,016,500	86.5810	865,810	1,000,000	1,013,879		(1,863)			4.250	4.003	JD	3,542	42,500	07/21/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORP			1,2	3.C FE	1,000,000	86.6390	866,390	1,000,000	1,000,000					4.375	4.374	JJ	20,174	27,222	11/16/2021	01/15/2030
88033G-DP-2	TENET HEALTHCARE CORP			1,2	3.C FE	1,000,000	95.2410	952,410	1,000,000	1,000,000					6.125	6.123	JD	2,722	30,625	06/01/2022	06/15/2030
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	14,970,150	83.8280	12,574,200	15,000,000	14,977,844		2,743			2.900	2.923	MS	145,000	435,000	02/19/2020	03/01/2030
88104L-AE-3	TERRAFORM POWER OPERATING LLC			1,2	3.C FE	880,250	89.9990	854,991	950,000	896,457		6,344			5.000	6.311	JJ	19,924	36,250	06/15/2022	01/31/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3.C FE	666,394	87.4050	703,610	805,000	732,652		16,813			3.150	5.857	AO	6,339	25,358	09/06/2018	10/01/2026
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	421,500	97.3790	389,516	400,000	413,007		(2,209)			6.750	5.978	MS	9,000	27,000	09/26/2018	03/01/2028
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	250,000	90.5500	226,375	250,000	250,000					4.750	4.750	MN	1,715	11,875	11/02/2021	05/09/2027
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	2,984,430	91.0560	2,731,680	3,000,000	2,991,520		1,516			3.500	3.562	JJ	48,417	105,000	01/09/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	6,936,439	81.0530	5,660,742	6,984,000	6,941,073		956			4.150	4.190	JJ	133,647	289,836	01/22/2018	01/15/2048
88307*-AA-3	TEXOMA WIND LLC				2.C PL	6,608,592	93.8915	6,204,905	6,608,592	6,608,592					4.120	4.120	JD	756	308,569	01/25/2017	06/30/2034
886546-AB-6	TIFFANY & CO			1,2	1.E FE	21,090,221	98.0970	20,600,370	21,000,000	21,017,534		(10,950)			3.800	3.743	AO	199,500	798,000	05/08/2015	10/01/2024
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	2.C FE	233,224	94.7920	213,282	225,000	228,865		(874)			4.875	4.398	MS	3,230	10,969	06/07/2017	03/15/2027
89114T-ZQ-8	TORONTO-DOMINION BANK		C	1	1.E FE	20,824,450	80.8610	17,274,335	21,363,000	20,866,742		42,292			2.450	2.740	JJ	245,704	261,697	02/16/2022	01/12/2032
89114T-ZT-2	TORONTO-DOMINION BANK		C	1	1.E FE	6,243,020	91.5800	6,410,600	7,000,000	6,265,661		22,641			2.800	5.647	MS	60,433		11/08/2022	03/10/2027
89114T-ZV-7	TORONTO-DOMINION BANK		C	1	1.E FE	4,990,250	86.1770	4,308,850	5,000,000	4,990,968		718			3.200	3.223	MS	49,333	80,000	03/07/2022	03/10/2032
89115A-2A-9	TORONTO-DOMINION BANK		C	1	1.E FE	20,000,000	97.0500	19,410,000	20,000,000	20,000,000					3.766	3.764	JD	52,306	372,415	06/01/2022	06/06/2025
89115A-2C-5	TORONTO-DOMINION BANK		C	1	1.E FE	25,000,000	96.5690	24,142,250	25,000,000	25,000,000					4.108	4.107	JD	65,614	513,500	06/01/2022	06/08/2027
89115A-2E-1	TORONTO-DOMINION BANK		C	1	1.E FE	19,654,340	95.0620	19,012,400	20,000,000	19,654,340			345,660		4.456	4.682	JD	56,938	445,600	06/01/2022	06/08/2032
89117F-8Z-5	TORONTO-DOMINION BANK		C	2	2.A FE	18,000,000	104.0900	18,736,200	18,000,000	18,000,000					8.125	8.068	JAJO	304,688		10/06/2022	10/31/2082
891490-AS-3	CONOCOPHILLIPS CO				1.F FE	10,030,150	120.5850	12,058,500	10,000,000	10,026,956		(376)			7.900	7.874	JJ	395,000	790,000	08/15/1997	01/01/2047
89152U-AH-5	TOTALENERGIES CAPITAL SA		C	1	1.E FE	3,000,000	96.6690	2,900,070	3,000,000	3,000,000					3.883	3.883	AO	25,887	116,490	10/03/2018	10/11/2028
89153U-AF-8	TOTALENERGIES CAPITAL CANADA LTD		C	1	1.E FE	19,323,321	98.8240	19,764,800	20,000,000	19,957,653		76,857			2.750	3.150	JJ	253,611	550,000	02/01/2017	07/15/2023
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	63,312,600	98.6670	62,357,544	63,200,000	63,218,424		(17,644)			3.700	3.671	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
891598-AA-8	Total Terminals International LLC			1	2.B	17,300,000	100.0000	17,300,000	17,300,000	17,300,000					5.505	5.583	MJSD	5,291	619,950	06/07/2021	06/30/2026
892331-AC-3	TOYOTA MOTOR CORP		C		1.E FE	13,000,000	99.1380	12,887,940	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		1.E FE	2,000,000	96.2780	1,925,560	2,000,000	2,000,000					2.358	2.358	JJ	23,449	47,160	06/25/2019	07/02/2024
892331-AM-1	TOYOTA MOTOR CORP		C	1,2	1.E FE	6,266,097	89.6670	6,187,023	6,900,000	6,348,136		82,039			1.339	4.005	MS	24,638	46,196	06/23/2022	03/25/2026
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	34,000,594	97.3670	32,991,834	33,884,000	33,907,780		(17,863)			2.900	2.844	AO	201,986	982,636	05/24/2017	04/17/2024
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	21,939,997	96.9720	21,327,052	21,993,000	21,974,327		7,736			3.400	3.439	AO	159,938	747,762	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP			1	1.E FE	7,485,300	98.8750	7,415,625	7,500,000	7,497,741		3,070			3.450	3.493	MS	72,594	258,750	09/17/2018	09/20/2023
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,996,760	98.3900	11,806,800	12,000,000	11,999,295		669			3.350	3.356	JJ	193,183	402,000	01/03/2019	01/08/2024
89236T-GX-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	19,963,200	96.1060	19,221,200	20,000,000	19,982,779		7,299			3.000	3.040	AO	150,000	600,000	03/27/2020	04/01/2025
89236T-GY-5	TOYOTA MOTOR CREDIT CORP			1	1.E FE	4,559,191	90.9660	4,138,953	4,550,000	4,558,425		(766)			3.375	3.346	AO	38,391	76,781	03/30/2022	04/01/2030
89236T-HG-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	10,210,548	85.2560	8,704,638	10,210,000	10,210,371		(78)			1.150	1.149	FA	45,009	117,415	08/17/2020	08/13/2027
89236T-KD-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	4,999,400	98.3440	4,917,200	5,000,000	4,999,431		31			4.450	4.452	JD	1,236	110,632	06/27/2022	06/29/2029
89236T-KL-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,787,750	102.3640	10,031,672	9,800,000	9,788,061		311			5.450	5.479	MN	75,664		11/07/2022	11/10/2027
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.A FE	19,965,240	96.6910	18,854,745	19,500,000	19,615,496		(50,639)			3.850	3.563	JD	62,563	750,750	04/23/2015	06/01/2025
89346D-AH-0	TRANSALTA CORP		C	1,2	3.A FE	100,000	102.4150	102,415	100,000	100,000					7.750	7.750	MN	947		11/14/2022	11/15/2029
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	3,275,641	98.7190	2,664,426	2,699,000	3,144,533		(24,801)			5.850	4.207	MS	46,490	157,892	02/23/2017	03/15/2036
89352H-AL-3	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	5,481,470	88.6520	4,299,622	4,850,000	5,392,086		(16,715)			5.000	4.178	AO	50,521	242,500	01/17/2017	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	10,309,192	91.3300	8,748,501	9,579,000	10,111,237		(38,334)			4.625	3.991	MS	147,676	443,029	11/07/2017	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		A	1,2	2.A FE	23,810,017	99.4950	21,311,829	21,420,000	22,280,766		(289,504)			4.875	3.355	JJ	481,504	1,044,225	05/31/2017	01/15/2026
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	17,252,944	91.2000	15,777,600	17,300,000	17,255,999		786			5.100	5.118	MS	259,788	882,300	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	11,566,675	84.5320	10,229,217	12,101,000	11,637,424		13,980			4.450	4.752	FA	224,373	538,495	04/05/2019	08/01/2042
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	5,962,254	94.0140	5,633,319	5,992,000	5,975,237		2,841			4.000	4.060	MS	70,572	239,680	03/15/2018	03/15/2028
893647-BB-2	TRANSDIGM INC			1,2	4.C FE	1,682,434	97.4530	1,675,217	1,719,000	1,692,210		4,213			6.375	6.889	JD	4,871	77,743	07/29/2022	06/15/2026
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	1,105,000	98.8320	1,087,152	1,100,000	1,102,584		(711)			6.250	6.166	MS	20,243	68,750	02/01/2019	03/15/2026
893647-BQ-9	TRANSDIGM INC			1,2	4.C FE	658,125	87.1870	653,903	750,000	659,515		1,390			4.875	7.288	MN	6,094		11/16/2022	05/01/2029
89366L-AE-4	TRANSELEC SA		C	1,2	2.B FE	23,542,730	90.4510	21,255,985	23,500,000	23,523,304		(3,385)			3.875	3.856	JJ	427,488	910,625	07/12/2016	01/12/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD		C	1,2	4.C FE	208,343	99.1820	198,364	200,000	201,797		(1,876)			7.750	7.054	AO	3,272	15,500	12/14/2018	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD		C	1,2	4.C FE	91,905	99.0010	89,101	90,000	90,749		(453)			6.250	5.671	JD	469	5,625	07/02/2018	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	4.C FE	214,547	98.4150	212,183	215,600	215,102		134			6.125	6.257	FA	5,502	13,206	07/24/2018	08/01/2025
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	1,252,500	93.4750	1,121,700	1,200,000	1,222,358		(19,356)			5.500	4.269	JD	24,933	66,000	07/06/2021	08/15/2026
897051-AC-2	TRONOX INC			1,2	4.A FE	810,000	83.0850	830,850	1,000,000	812,093		2,093			4.625	8.594	MS	13,618		11/29/2022	03/15/2029
89788J-AA-7	TRUIST BANK			2	1.F FE	1,995,880	92.8270	1,856,540	2,000,000	1,998,160		821			1.500	1.543	MS	9,250	30,000	03/04/2020	03/10/2025
89788M-AE-2	TRUIST FINANCIAL CORP			2,5	1.G FE	5,000,000	84.0260	4,201,300	5,000,000	5,000,000					1.887	1.887	JD	6,290	94,350	06/02/2021	06/07/2029
899042-AA-3	TUFTS MEDICAL CENTER INC			1	2.A FE	2,383,000	100.0000	2,383,000	2,383,000	2,383,000					5.373	5.373	JJ	64,019	140,603	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CENTER INC			1	2.A FE	14,398,000	102.1620	14,709,285	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
902104-AC-2	COHERENT CORP			1,2	4.B FE	862,780	86.5230	812,451	939,000	863,094		313			5.000	6.442	JD	2,087	17,399	12/19/2022	12/15/2029
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	3,984,560	97.5660	3,902,640	4,000,000	3,997,208		1,686			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
902133-AY-3	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	11,498,410	82.3980	10,056,676	12,205,000	11,511,439		16,864	500,829		2.500	3.196	FA	124,593	152,563	02/02/2022	02/04/2032
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	22,288,464	96.7440	21,456,852	22,179,000	22,231,012		(16,167)			4.000	3.916	MS	295,720	887,160	03/19/2019	03/01/2026
902613-AE-8	UBS GROUP AG		C	2	1.G FE	2,632,482	75.1600	2,063,142	2,745,000	2,647,584		9,396			2.095	2.534	FA	22,364	57,508	05/18/2021	02/11/2032
902613-AH-1	UBS GROUP AG		C	2	1.G FE	14,378,550	86.0140	12,902,100	15,000,000	14,430,538		51,988			1.494	2.337	FA	87,773	186,750	07/11/2022	08/10/2027
902613-AK-4	UBS GROUP AG		C	2	1.G FE	5,000,000	77.3570	3,867,850	5,000,000	5,000,000					2.746	2.746	FA	53,394	80,092	01/04/2022	02/11/2033
902613-AP-3	UBS GROUP AG		C	2	1.G FE	8,000,000	95.8030	7,664,240	8,000,000	8,000,000					4.751	4.750	MN	51,733	190,040	05/03/2022	05/12/2028
902613-AT-5	UBS GROUP AG		C	2	1.G FE	5,500,000	92.5770	5,091,735	5,500,000	5,500,000					4.988	4.987	FA	111,260		08/01/2022	08/05/2033
90290M-AE-1	US FOODS INC			1,2	4.C FE	500,000	88.3630	441,815	500,000	500,000					4.625	4.625	JD	1,927	23,703	11/16/2021	06/01/2030
90331H-NV-1	US BANK NA			2	1.E FE	19,980,000	99.1540	19,830,800	20,000,000	19,997,579		4,195			3.400	3.422	JJ	296,556	680,000	07/19/2018	07/24/2023
90351D-AB-3	UBS GROUP AG		C		1.G FE	6,067,550	97.3300	5,143,891	5,285,000	5,705,270		(150,888)			4.125	1.155	MS	58,741	218,006	07/29/2020	09/24/2025
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	26,720,238	93.6160	23,757,868	25,378,000	26,068,094		(319,913)			4.253	3.351	MS	293,817	538,600	12/12/2022	03/23/2028
90363@-AA-8	USTA NATIONAL TENNIS CENTER INC.				1.G FE	1,426,119	97.4370	1,389,567	1,426,119	1,426,119					3.110	3.107	JJ	21,314	56,232	06/11/2014	09/08/2024
90383*-AA-6	US RE Company, LLC			1	1.G PL	11,000,000	100.5105	11,056,157	11,000,000	11,000,000					5.970	5.970	MS	193,362		09/15/2022	09/15/2029
904764-AS-6	UNILEVER CAPITAL CORP			1	1.E FE	9,810,078	96.1970	9,279,163	9,646,000	9,705,285		(21,854)			3.100	2.851	JJ	125,425	299,026	11/28/2017	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORP			1	1.E FE	7,267,154	91.3040	7,166,451	7,849,000	7,594,670		66,526			2.000	2.962	JJ	66,717	156,980	10/05/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1.E FE	44,515,897	97.0260	43,613,187	44,950,000	44,860,391		64,677			2.600	2.752	MN	181,798	1,168,700	05/30/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1.E FE	4,964,150	93.4570	4,672,850	5,000,000	4,982,900		3,637			2.900	2.985	MN	22,556	145,000	08/03/2017	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	20,833,338	97.3400	20,419,985	20,978,000	20,928,244		21,186			3.375	3.487	MS	194,702	708,008	04/03/2018	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	13,960,527	94.2890	13,359,808	14,169,000	14,049,911		20,340			3.500	3.678	MS	136,377	495,915	09/14/2018	03/22/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	1.G FE	2,953,273	81.8830	2,332,847	2,849,000	2,941,195		(2,683)			4.150	3.926	JJ	54,519	118,234	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1.G FE	4,964,750	84.9180	4,245,900	5,000,000	4,975,975		1,581			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
907818-ED-6	UNION PACIFIC CORP			1,2	1.G FE	5,071,700	96.2680	4,813,400	5,000,000	5,030,137		(12,026)			3.250	2.986	FA	61,389	162,500	05/22/2019	08/15/2025
907818-EH-7	UNION PACIFIC CORP			1,2	1.G FE	2,129,894	94.6230	2,118,609	2,239,000	2,192,543		13,677			2.750	3.448	MS	20,524	61,573	02/16/2018	03/01/2026
907818-EJ-3	UNION PACIFIC CORP			1,2	1.G FE	9,051,887	82.5650	6,650,611	8,055,000	9,001,369		(27,681)			4.050	3.309	MS	108,743	326,228	02/24/2021	03/01/2046
907818-EK-0	UNION PACIFIC CORP			1,2	1.G FE	12,605,033	72.8130	8,481,986	11,649,000	12,552,231		(27,144)			3.350	2.888	FA	147,425	390,242	01/06/2021	08/15/2046
907818-EN-4	UNION PACIFIC CORP			1,2	1.G FE	11,599,855	82.2610	9,672,248	11,758,000	11,618,041		3,325			4.000	4.078	AO	99,290	470,320	03/29/2017	04/15/2047
907818-EY-0	UNION PACIFIC CORP			1,2	1.G FE	5,260,650	96.1690	4,808,450	5,000,000	5,165,002		(27,261)			3.950	3.283	MS	60,896	197,500	04/30/2019	09/10/2028
907818-FJ-2	UNION PACIFIC CORP			1,2	1.G FE	7,145,658	90.3140	6,364,428	7,047,000	7,105,963		(14,295)			2.150	1.928	FA	61,446	151,511	02/27/2020	02/05/2027
907818-FL-7	UNION PACIFIC CORP			1,2	1.G FE	4,997,750	72.8350	3,641,750	5,000,000	4,997,316		21			3.750	3.752	FA	76,042	187,500	01/28/2020	02/05/2070
907818-FN-3	UNION PACIFIC CORP			1,2	1.G FE	12,075,382	63.9980	7,805,196	12,196,000	12,079,123		1,511			2.973	3.015	MS	105,755	362,587	09/16/2020	09/16/2062
907818-FX-1	UNION PACIFIC CORP			1,2	1.G FE	19,898,681	85.9430	17,171,411	19,980,000	19,905,210		6,529			2.800	2.847	FA	212,898	279,720	02/09/2022	02/14/2032
90932L-AG-2	UNITED AIRLINES INC			1,2	3.B FE	525,000	93.1370	521,567	560,000	530,033		5,033			4.375	6.196	AO	5,172	13,563	05/18/2022	04/15/2026
90932L-AH-0	UNITED AIRLINES INC			1,2	3.B FE	70,000	87.2710	61,090	70,000	70,000					4.625	4.624	AO	683	3,238	04/14/2021	04/15/2029
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	26,831,387	96.4290	26,121,652	27,089,000	27,007,820		41,426			2.800	2.966	MN	96,918	758,492	08/29/2018	11/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.F FE	4,978,200	94.0810	4,704,050	5,000,000	4,988,638		2,130			3.050	3.101	MN	19,486	152,500	11/09/2017	11/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	2,180,190	82.0520	1,883,914	2,296,000	2,191,095		2,413			3.750	4.043	MN	11,002	86,100	03/05/2018	11/15/2047
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	2,497,375	98.5170	2,462,925	2,500,000	2,498,771		514			3.900	3.923	AO	24,375	97,500	03/19/2020	04/01/2025
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	347,775	84.1600	290,352	345,000	347,181		(261)			3.875	3.773	FA	5,050	13,369	08/25/2020	02/15/2031
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	319,975	98.7380	316,949	321,000	320,518		99			5.500	5.540	FA	6,670	24,454	11/10/2016	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	1,242,419	94.7510	1,212,813	1,280,000	1,257,823		3,721			4.875	5.269	JJ	28,773	62,400	06/14/2018	01/15/2028
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	600,000	93.9180	563,508	600,000	600,000					5.250	5.250	JJ	14,525	31,500	04/26/2019	01/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	500,000	81.6850	408,425	500,000	500,000					3.750	3.750	JJ	8,646	17,292	07/30/2021	01/15/2032
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC			1,2	2.C FE	1,000,000	99.5000	995,000	1,000,000	1,000,000					6.000	5.999	JD	5,167		11/15/2022	12/15/2029
91159H-HG-8	US BANCORP			2	1.F FE	15,108,600	98.7080	14,806,200	15,000,000	15,022,346		(21,409)			3.700	3.548	JJ	232,792	555,000	09/14/2018	01/30/2024
91159H-HR-4	US BANCORP			2	1.F FE	21,292,503	93.9970	20,637,041	21,955,000	21,615,060		71,608			3.150	3.540	AO	122,948	691,583	04/10/2018	04/27/2027
91159H-HX-1	US BANCORP			2	1.F FE	2,897,158	96.1760	2,789,104	2,900,000	2,899,085		581			2.400	2.421	JJ	29,193	69,600	07/24/2019	07/30/2024
91159H-JF-8	US BANCORP			1,2,5	1.F FE	8,323,004	97.9690	8,350,878	8,524,000	8,331,037		8,033			4.548	5.110	JJ	171,222		10/04/2022	07/22/2028
91159H-JG-6	US BANCORP			1,2,5	1.F FE	5,000,000	95.0600	4,753,000	5,000,000	5,000,000					4.967	4.967	JJ	109,688		07/19/2022	07/22/2033
91159H-JH-4	US BANCORP			1,2,5	1.F FE	3,000,000	101.9150	3,057,450	3,000,000	3,000,000					5.727	5.723	AO	33,408		10/18/2022	10/21/2026
91159H-JJ-0	US BANCORP			1,2,5	1.F FE	7,000,000	103.8700	7,270,900	7,000,000	7,000,000					5.850	5.849	AO	79,625		10/18/2022	10/21/2033
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	21,980,734	89.9940	18,485,668	20,541,000	21,842,888		(49,370)			4.500	4.001	JD	77,029	924,345	12/04/2020	06/01/2042
913017-CA-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	4,971,582	83.3830	4,252,533	5,100,000	4,990,986		2,856			4.150	4.300	MN	27,044	211,650	05/13/2015	05/15/2045
913017-CP-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,599,773	82.0030	1,193,144	1,455,000	1,596,321		(3,452)			4.050	3.449	MN	9,330	58,928	01/25/2022	05/04/2047
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	4,936,170	95.8330	3,997,194	4,171,000	4,732,347		(94,624)			4.125	1.612	MN	21,507	172,054	10/27/2020	11/16/2028
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	8,462,980	97.8760	7,879,997	8,051,000	8,200,092		(55,738)			3.750	2.987	JJ	139,215	301,913	01/05/2018	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	10,090,240	95.4970	9,724,460	10,183,000	10,142,921		11,604			3.100	3.230	MS	92,948	315,673	03/02/2018	03/15/2026
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	6,612,372	94.8600	6,477,041	6,828,000	6,714,795		23,897			3.375	3.798	AO	48,650	230,445	06/06/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	7,750,891	92.5850	6,942,949	7,499,000	7,655,752		(30,485)			2.950	2.484	AO	46,702	221,221	10/16/2019	10/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	9,982,800	95.8750	9,587,500	10,000,000	9,989,869		1,639			3.850	3.871	JD	17,111	385,000	06/14/2018	06/15/2028
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.F FE	5,084,200	95.5290	4,776,450	5,000,000	5,054,137		(7,999)			3.875	3.671	JD	8,611	193,750	01/04/2019	12/15/2028
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	3,998,920	89.0520	3,562,080	4,000,000	3,999,289		96			2.875	2.878	FA	43,444	115,000	07/23/2019	08/15/2029
913260-C*-4	Unitil Energy Systems			1	1.F	2,400,000	75.0188	1,800,452	2,400,000	2,400,000					3.580	3.580	MS	25,299	85,920	06/16/2020	09/15/2040
91337C-AA-4	UNIVAR SOLUTIONS USA INC			1,2	3.B FE	1,387,256	94.9540	1,351,195	1,423,000	1,390,120		2,864			5.125	5.663	JD	6,077	56,964	06/29/2022	12/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	1,000,000	83.5780	835,780	1,000,000	1,000,000					4.500	4.500	MN	7,500	45,000	05/07/2021	05/01/2029
91752*-AA-7	UTAH SOLAR HOLDINGS LLC			1	2.C PL	6,958,318	81.6676	5,682,694	6,958,318	6,958,318					3.590	3.591	JD	130,754	124,902	08/21/2020	12/31/2036
91832V-AA-2	VOC ESCROW LTD			1,2	4.B FE	500,000	85.8830	429,415	500,000	500,000					5.000	4.999	FA	9,444	25,000	02/05/2018	02/15/2028
91845A-AA-3	VZ SECURED FINANCING BV		C	1,2	4.A FE	990,300	81.5330	815,330	1,000,000	991,051		751			5.000	5.125	JJ	23,056	24,306	01/06/2022	01/15/2032
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	4.C FE	1,000,000	85.1420	851,420	1,000,000	1,000,000					5.500	5.498	MN	9,167	55,000	11/14/2017	11/01/2025
92047W-AD-3	VALVOLINE INC			1,2	4.A FE	2,433,058	97.5700	2,458,764	2,520,000	2,435,645		2,587			4.250	4.810	AO	22,610	53,550	10/12/2022	02/15/2030
92203#-AW-8	The Vanguard Group, Inc.			1	1.G	9,800,000	65.8050	6,448,892	9,800,000	9,800,000					2.670	2.670	FA	93,762	261,660	07/30/2020	08/22/2040
92203#-AX-6	The Vanguard Group, Inc.			1	1.G	10,000,000	64.9862	6,498,618	10,000,000	10,000,000					3.050	3.050	FA	109,292	305,000	07/30/2020	08/22/2050
92203#-AZ-1	The Vanguard Group, Inc.			1	1.G	10,000,000	68.0763	6,807,632	10,000,000	10,000,000					3.250	3.250	FA	116,458	325,000	07/30/2020	08/22/2060
92277G-AQ-0	VENTAS REALTY LP			1,2	2.A FE	4,988,500	83.1960	4,159,800	5,000,000	4,989,682		190			4.875	4.889	AO	51,458	243,750	02/19/2019	04/15/2049
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	1,507,285	87.5520	1,482,255	1,693,000	1,512,837		5,552			3.875	5.793	FA	24,784	19,913	09/28/2022	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	500,000	85.2510	426,255	500,000	500,000					4.125	4.125	FA	7,792	21,198	07/29/2021	08/15/2031
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	500,000	81.6410	408,205	500,000	500,000					3.875	3.875	MN	3,229	18,245	11/17/2021	11/01/2033
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	22,484,047	90.5820	15,722,318	17,357,000	22,286,820		(138,892)			4.862	3.148	FA	304,741	843,897	10/08/2021	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,721,259	91.9370	4,624,431	5,030,000	4,805,179		13,741			4.400	4.902	MN	36,887	221,320	01/11/2016	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,159,450	97.0750	4,853,750	5,000,000	5,030,651		(18,533)			3.500	3.102	MN	29,167	175,000	04/16/2015	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	9,981,120	85.5510	6,844,080	8,000,000	9,891,613		(47,075)			4.522	3.170	MS	106,518	361,760	01/22/2021	09/15/2048
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,531,125	96.9370	2,423,425	2,500,000	2,512,019		(5,395)			3.376	3.140	FA	31,884	84,400	04/15/2019	02/15/2025
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,908,000	67.5020	3,375,100	5,000,000	4,915,152		3,622			2.650	2.771	MN	15,090	132,500	01/07/2021	11/20/2040
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	6,996,850	86.7490	6,072,430	7,000,000	6,997,608		429			2.100	2.107	MS	40,425	147,000	03/11/2021	03/22/2028
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	9,953,648	75.3060	7,763,296	10,309,000	9,959,330		5,682			3.400	3.634	MS	96,389	302,753	05/13/2022	03/22/2041
923725-AD-7	VERMILION ENERGY INC		C	1,2	3.C FE	496,205	91.7550	458,775	500,000	496,503		298			6.875	6.999	MN	5,729	17,665	04/19/2022	05/01/2030
92552V-AL-4	VIASAT INC			1,2	3.B FE	750,000	90.6840	680,130	750,000	750,000					5.625	5.623	AO	8,906	42,188	03/20/2019	04/15/2027
925550-AF-2	VIAVI SOLUTIONS INC			1,2	3.B FE	2,006,250	83.4200	1,668,400	2,000,000	2,005,385		(691)			3.750	3.704	AO	18,750	75,417	09/23/2021	10/01/2029
92556H-AD-9	PARAMOUNT GLOBAL			1,2	2.B FE	7,538,424	81.7570	5,786,760	7,078,000	7,503,632		(34,791)			4.200	3.428	MN	34,682	297,276	02/04/2022	05/19/2032
92564R-AA-3	VICI PROPERTIES LP			1,2	2.C FE	773,750	93.3220	760,574	815,000	777,869		4,119			4.250	5.545	JD	2,886	24,013	06/30/2022	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	2.C FE	110,000	90.9910	100,090	110,000	110,000					4.625	4.624	JD	424	5,088	11/21/2019	12/01/2029
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	1,000,000	94.4880	944,880	1,000,000	1,000,000					5.125	5.124	AO	10,819	51,250	03/31/2017	04/15/2027
92660F-AN-4	VIDEOTRON LTD		C	2	3.A FE	1,368,750	84.5480	1,141,398	1,350,000	1,359,585		(6,381)			3.625	3.120	JD	2,175	48,938	07/19/2021	06/15/2029
92676X-AC-1	VIKING CRUISES LTD		C	1,2	5.B FE	417,000	90.5710	377,681	417,000	417,000					6.250	6.247	MN	3,330	26,063	05/05/2015	05/15/2025
92763M-AA-3	VIPER ENERGY PARTNERS LP			1,2	3.C FE	750,000	95.1190	713,393	750,000	750,000					5.375	5.373	MN	6,719	40,313	10/10/2019	11/01/2027
92770Q-AA-5	VIRGIN MEDIA VENDOR FINANCING NOTES IV D		C	1,2	4.B FE	1,568,750	87.4010	1,529,518	1,750,000	1,580,705		11,955			5.000	7.145	JJ	40,347	18,750	08/18/2022	07/15/2028
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	9,715,112	103.4520	10,078,294	9,742,000	9,725,351		713			6.000	6.018	MN	74,689	584,520	05/14/2007	05/15/2037
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,065,050	99.5820	9,958,200	10,000,000	9,999,670		(12,692)			2.750	2.615	MS	80,972	275,000	09/18/2017	03/15/2023
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,441,245	87.8040	8,014,749	9,128,000	10,259,830		(37,059)			4.650	3.766	FA	160,349	424,452	08/30/2017	08/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,736,681	81.3510	7,704,753	9,471,000	10,670,568		(37,936)			4.200	3.364	MN	50,828	397,782	06/30/2021	05/15/2045
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	5,188,900	94.7230	4,736,150	5,000,000	5,085,430		(20,018)			3.500	3.039	MS	51,528	175,000	06/12/2017	03/15/2027
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	8,183,942	94.4210	6,817,196	7,220,000	7,867,894		(122,411)			3.800	1.909	AO	68,590	274,360	05/14/2020	04/01/2028
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	4,961,807	87.3140	4,356,969	4,990,000	4,963,796		515			4.600	4.635	JD	19,128	229,540	11/26/2018	12/01/2048
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	3,220,894	59.6130	1,951,133	3,273,000	3,223,339		1,210			2.450	2.526	JD	3,564	80,189	12/01/2020	12/15/2050
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	4,868,850	66.2670	3,313,350	5,000,000	4,871,588		2,738			2.950	3.085	MN	18,847	144,632	01/05/2022	11/15/2051
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	5,969,317	95.6220	5,725,845	5,988,000	5,970,999		1,682			3.750	3.821	MN	28,693	102,919	05/16/2022	05/15/2027
92826C-AD-4	VISA INC			1,2	1.D FE	39,957,494	96.4460	38,984,438	40,421,000	40,214,913		63,022			3.150	3.327	JD	60,126	1,273,262	10/10/2018	12/14/2025
92826C-AF-9	VISA INC			1,2	1.D FE	13,699,368	91.4100	11,964,655	13,089,000	13,639,434		(14,903)			4.300	4.014	JD	26,578	562,827	12/17/2018	12/14/2045
92826C-AH-5	VISA INC			1,2	1.D FE	12,847,567	92.7160	12,001,159	12,944,000	12,895,706		9,475			2.750	2.835	MS	104,810	355,960	09/06/2017	09/15/2027
92838*-AA-3	VistaJet 2022-1 EETC Class A		C	1	2.A PL	8,000,000	98.4600	7,876,800	8,000,000	8,000,000					6.850	6.845	AO	202,456		08/18/2022	10/05/2030
92840J-AB-5	VISTAJET MALTA FINANCE PLC		C	1,2	4.C FE	100,000	80.3300	80,330	100,000	100,000					6.375	6.375	FA	2,656	3,205	01/20/2022	02/01/2030
92840J-AD-1	VISTAJET MALTA FINANCE PLC		C	1,2	4.C FE	1,187,743	90.4980	1,131,225	1,250,000	1,189,047		1,305			7.875	9.253	MN	16,406	20,125	12/06/2022	05/01/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	380,000	96.4600	366,548	380,000	380,000					5.500	5.498	MS	6,967	20,900	08/07/2018	09/01/2026
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	2,011,325	93.0610	1,851,914	1,990,000	1,994,581		(11,809)			5.000	4.428	JJ	41,735	92,500	06/14/2022	07/31/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	200,000	86.2810	172,562	200,000	200,000					4.375	4.374	MN	1,458	8,750	05/05/2021	05/01/2029
92852L-AD-1	VITERRA FINANCE BV		C	1,2	2.C FE	9,937,100	87.6570	8,765,700	10,000,000	9,940,505		3,405			5.250	5.332	AO	102,083	262,500	04/13/2022	04/21/2032
928563-AK-1	VMWARE INC			1,2	2.C FE	4,921,241	81.6420	4,041,279	4,950,000	4,926,616		3,915			1.800	1.889	FA	33,660	92,318	08/13/2021	08/15/2028
928563-AL-9	VMWARE INC			1,2	2.C FE	4,769,728	75.8170	3,632,392	4,791,000	4,772,308		1,967			2.200	2.250	FA	39,819	109,208	09/14/2021	08/15/2031
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	9,865,100	98.7450	9,874,500	10,000,000	9,971,338		26,450			3.750	4.034	JJ	171,875	375,000	10/03/2018	01/16/2024
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	1,040,000	81.0050	842,452	1,040,000	1,040,000					4.250	4.249	JJ	20,381	44,200	09/10/2020	01/31/2031
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	24,822,427	98.8880	24,692,334	24,970,000	24,942,174		30,947			4.250	4.383	MN	141,497	1,061,225	11/07/2018	11/13/2023
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	7,784,133	97.4330	7,141,839	7,330,000	7,661,128		(169,811)	738,415		4.750	3.835	MN	46,423	348,175	07/22/2021	11/13/2028
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	7,624,044	92.6690	7,042,844	7,600,000	7,613,153		(3,449)			3.200	3.149	MS	64,178	243,200	09/25/2019	09/26/2026
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	8,411,242	89.2460	7,484,170	8,386,000	8,400,802		(5,140)			1.250	1.186	MN	10,774	104,825	12/11/2020	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,989,350	83.8410	2,515,230	3,000,000	2,992,423		1,473			1.625	1.679	MN	5,010	48,780	11/17/2020	11/24/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	6,996,850	96.8130	6,776,910	7,000,000	6,997,687		837			3.950	3.964	JD	19,201	136,710	05/31/2022	06/06/2025
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,996,100	94.5490	2,836,470	3,000,000	2,996,371		271			4.600	4.622	JD	8,817	69,000	05/31/2022	06/08/2029
92890H-AC-6	WEA FINANCE LLC			1,2	2.A FE	35,990,880	94.5190	34,026,840	36,000,000	35,998,118		650			3.750	3.752	MS	390,000	1,350,000	09/26/2014	09/17/2024
92890H-AD-4	WEA FINANCE LLC			1,2	2.A FE	12,002,308	69.0530	7,802,989	11,300,000	11,941,037		(18,140)			4.750	4.338	MS	155,061	536,750	05/22/2019	09/17/2044
92928Q-AD-0	WEA FINANCE LLC			1,2	2.B FE	18,458,888	67.5520	12,740,307	18,860,000	18,488,905		7,248			4.625	4.758	MS	244,722	872,275	09/25/2018	09/20/2048
92933B-AQ-7	WMG ACQUISITION CORP			1,2	3.C FE	965,069	86.1780	831,618	965,000	965,055		(6)			3.875	3.874	JJ	17,243	37,394	06/17/2020	07/15/2030
92933B-AR-5	WMG ACQUISITION CORP			1,2	3.C FE	745,000	80.0110	596,082	745,000	745,000					3.000	3.000	FA	8,443	22,350	08/06/2020	02/15/2031
92933B-AT-1	WMG ACQUISITION CORP			1,2	3.C FE	991,450	85.8460	858,460	1,000,000	992,484		937			3.750	3.875	JD	3,125	38,229	11/17/2021	12/01/2029
92940P-AD-6	WRKCO INC			1,2	2.B FE	6,810,480	96.2440	5,582,152	5,800,000	6,595,044		(122,776)			4.900	2.414	MS	83,681	284,200	03/23/2021	03/15/2029
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,218,780	92.2210	1,844,420	2,000,000	2,166,905		(30,201)			3.900	2.183	JD	6,500	78,000	04/06/2021	06/01/2028
929566-AL-1	WABASH NATIONAL CORP			1,2	4.B FE	250,000	84.7950	211,988	250,000	250,000					4.500	4.500	AO	2,375	11,531	09/22/2021	10/15/2028
931142-CB-7	WALMART INC				1.C FE	24,763,505	105.1960	25,773,020	24,500,000	24,678,810		(9,830)			5.250	5.171	MS	428,750	1,286,250	05/23/2011	09/01/2035
931142-EB-5	WALMART INC			1,2	1.C FE	5,115,912	91.7950	4,621,878	5,035,000	5,102,336		(3,273)			3.950	3.832	JD	1,657	198,883	07/09/2018	06/28/2038
931142-ED-1	WALMART INC			1,2	1.C FE	12,962,560	97.8680	12,722,840	13,000,000	12,985,627		5,438			3.550	3.597	JD	6,410	461,500	06/20/2018	06/26/2025
931142-EM-1	WALMART INC			1,2	1.C FE	18,978,915	96.0580	18,254,862	19,004,000	18,990,870		3,482			3.050	3.071	JJ	278,541	579,622	04/16/2019	07/08/2026
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	10,328,800	97.5310	9,753,100	10,000,000	10,063,805		(37,266)			3.800	3.396	MN	45,389	380,000	01/06/2015	11/18/2024
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC			1,2	4.C FE	1,600,945	94.2490	1,555,109	1,650,000	1,602,953		2,008			5.750	6.714	AO	20,077	54,625	12/30/2022	04/15/2026
93936K-BK-4	PUGET SOUND ENERGY INC				1.F FE	15,000,000	103.0560	15,458,400	15,000,000	15,000,000					7.150	7.149	JD	47,667	1,072,500	12/15/1995	12/19/2025
941848-F@-7	Waters Corporation			1	2.B	7,100,000	90.2287	6,406,239	7,100,000	7,100,000					1.680	1.680	MS	39,429	119,280	11/19/2020	03/02/2026
94874R-AY-2	KIMCO REALTY CORP				2.A FE	5,458,250	101.5140	5,075,700	5,000,000	5,117,462		(28,946)			6.640	5.896	MS	97,756	332,000	01/23/2004	07/15/2026
94974B-GH-7	WELLS FARGO & CO				2.A FE	30,338,330	95.8340	29,171,870	30,440,000	30,415,897		10,780			3.000	3.039	FA	334,840	913,200	02/11/2015	02/19/2025
95000U-2J-1	WELLS FARGO & CO			1,2,5	2.A FE	3,412,680	82.7090	3,308,360	4,000,000	3,415,422		2,742			2.572	4.766	FA	40,009		12/13/2022	02/11/2031
95000U-2U-6	WELLS FARGO & CO			1,2,5	2.A FE	19,000,000	84.0920	15,977,480	19,000,000	19,000,000					3.350	3.350	MS	210,399	318,250	02/23/2022	03/02/2033
95000U-2V-4	WELLS FARGO & CO			1,2,5	2.A FE	10,000,000	92.7080	9,270,800	10,000,000	10,000,000					3.526	3.525	MS	95,006	176,300	03/17/2022	03/24/2028
95000U-2X-0	WELLS FARGO & CO			1,2,5	2.A FE	7,000,000	97.1240	6,798,680	7,000,000	7,000,000					3.908	3.906	AO	50,153	136,780	04/18/2022	04/25/2026
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.B FE	1,711,000	101.3680	1,723,256	1,700,000	1,709,972		(1,028)			7.125	6.860	JD	5,383	92,625	09/07/2022	06/15/2025
958102-AM-7	WESTERN DIGITAL CORP			1,2	2.C FE	1,007,597	94.0750	997,195	1,060,000	1,033,791		7,450			4.750	5.623	FA	19,021	50,350	07/09/2019	02/15/2026
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	920,863	87.5920	840,883	960,000	929,917		3,342			4.300	4.827	FA	17,200	47,280	06/23/2020	02/01/2030
960413-AS-1	WESTLAKE CORP			1,2	2.B FE	3,133,900	83.8380	2,095,950	2,500,000	3,114,808		(17,098)			5.000	3.448	FA	47,222	125,000	11/15/2021	08/15/2046
960413-AW-2	WESTLAKE CORP			1,2	2.B FE	4,672,537	85.9240	3,674,969	4,277,000	4,614,293		(42,776)			3.375	2.186	JD	6,416	144,349	08/17/2021	06/15/2030
960413-AY-8	WESTLAKE CORP			1,2	2.B FE	7,148,245	65.6670	4,815,361	7,333,000	7,157,488		6,917			2.875	3.044	FA	79,645	208,481	09/09/2021	08/15/2041
96145D-AH-8	WRKCO INC			1,2	2.B FE	6,235,691	93.2790	5,226,422	5,603,000	6,080,100		(90,281)			4.000	2.177	MS	65,991	224,120	04/05/2021	03/15/2028
961548-AR-5	WESTVACO CORP DEL MERGED INTO MEADWESTVA				2.B FE	5,443,190	105.2488	5,788,684	5,500,000	5,481,569		3,660			7.670	7.765	JJ	194,520	421,850	06/19/2000	01/15/2027
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	8,280,766	112.5390	9,734,624	8,650,000	8,439,628		17,506			7.950	8.369	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS LLC				2.B PL	4,635,556	96.4519	4,471,082	4,635,556	4,635,556					4.310	4.310	MJSD	50,503	203,145	12/04/2014	12/18/2024
96188#-AD-0	WETT HOLDINGS LLC			1	2.B PL	20,510,000	85.1514	17,464,544	20,510,000	20,510,000					3.540	3.540	MJSD	183,530	726,054	02/06/2020	12/30/2030
962166-AS-3	WEYERHAEUSER CO				2.B FE	1,011,660	100.6440	1,006,440	1,000,000	1,000,498		(878)			7.125	7.029	JJ	32,854	71,250	11/29/1993	07/15/2023
962166-AT-1	WEYERHAEUSER CO				2.B FE	1,000,000	105.4000	1,054,000	1,000,000	1,000,000					8.500	8.499	JJ	39,194	85,000	01/13/1995	01/15/2025
962166-AW-4	WEYERHAEUSER CO				2.B FE	3,214,260	106.7890	3,737,615	3,500,000	3,403,048		16,383			6.950	7.657	AO	60,813	243,250	08/06/1999	10/01/2027
962166-BT-0	WEYERHAEUSER CO			1	2.B FE	10,189,608	106.5530	9,376,664	8,800,000	9,599,657		(51,224)			6.875	5.746	JD	26,889	605,000	02/02/2005	12/15/2033
969133-AK-3	WEYERHAEUSER CO				2.B FE	10,652,700	106.3800	10,638,000	10,000,000	10,176,437		(42,826)			7.850	7.270	JJ	392,500	785,000	07/18/2002	07/01/2026
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	13,995,256	95.2920	13,026,416	13,670,000	13,963,181		(10,630)			5.750	5.551	JD	15,284	786,025	10/04/2018	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE	12,717,474	87.4680	10,920,380	12,485,000	12,699,369		(5,236)			5.100	4.971	MS	187,483	636,735	04/10/2019	09/15/2045
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	11,387,700	102.4200	10,242,000	10,000,000	11,220,483		(42,668)			6.300	5.220	AO	133,000	630,000	09/17/2018	04/15/2040
96950F-AM-6	WILLIAMS COMPANIES INC			1,2	2.B FE	33,332,825	98.6880	32,283,805	32,713,000	32,812,639		(107,774)			4.300	3.950	MS	457,164	1,406,659	11/28/2018	03/04/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96950F-AQ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	10,332,487	97.4460	9,887,846	10,147,000	10,211,390		(34,067)			3.900	3.533	JJ	182,477	395,733	04/03/2019	01/15/2025
96950G-AE-2	WILLIAMS SCOTSMAN INC			1,2	4.B FE	470,064	90.9550	418,393	460,000	467,991		(1,233)			4.625	4.274	FA	8,037	21,275	04/05/2021	08/15/2028
976656-BL-1	WISCONSIN ELECTRIC POWER CO				1.G FE	39,561,150	108.2290	45,456,180	42,000,000	39,585,434		822			6.875	7.297	JD	240,625	2,887,500	05/22/1996	12/01/2095
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	8,937,542	95.6490	8,561,542	8,951,000	8,947,251		1,274			3.550	3.568	JD	14,123	384,533	06/24/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CAPITAL CORPORATION				2.A FE	6,771,000	106.2790	7,970,925	7,500,000	7,193,656		36,504			6.940	7.750	MN	66,508	520,500	01/19/2001	12/01/2028
976843-BH-4	WISCONSIN PUBLIC SERVICE CORP			1	1.F FE	6,560,527	76.1270	4,522,705	5,941,000	6,539,148		(21,380)			3.671	2.996	JD	18,175	218,094	01/03/2022	12/01/2042
978097-AG-8	WOLVERINE WORLD WIDE INC			1,2	3.C FE	1,000,000	75.7210	757,210	1,000,000	1,000,000					4.000	4.000	FA	15,111	38,778	08/12/2021	08/15/2029
981419-AC-8	WORLD ACCEPTANCE CORP			1,2	5.A FE	943,275	57.9870	869,805	1,500,000	966,955		23,680	556,725		7.000	20.960	MN	17,500	114,917	09/22/2021	11/01/2026
983024-AG-5	WYETH LLC			1	1.E FE	3,644,305	113.3460	3,967,110	3,500,000	3,585,920		(5,264)			6.500	6.191	FA	94,792	227,500	11/30/2004	02/01/2034
98310W-AQ-1	TRAVEL + LEISURE CO			1,2	3.C FE	500,000	83.3310	416,655	500,000	500,000					4.625	4.624	MS	7,708	23,125	12/10/2019	03/01/2030
98379J-AA-3	RXO INC			1,2	3.A FE	989,620	100.9030	1,009,030	1,000,000	989,976		356			7.500	7.749	MN	13,750		10/11/2022	11/15/2027
98388M-AD-9	XCEL ENERGY INC			1,2	2.A FE	6,831,881	95.8230	6,707,610	7,000,000	6,832,053		400	165,827		4.600	4.919	JD	26,833	183,361	05/03/2022	06/01/2032
98389*-AA-3	Xanterra Parks and Resorts, Inc.			1	2.C PL	9,666,667	98.0737	9,480,457	9,666,667	9,666,667					5.090	5.090	MN	62,871	541,510	11/03/2020	11/06/2025
98389B-AR-1	XCEL ENERGY INC			1,2	2.A FE	25,480,445	95.9610	24,470,055	25,500,000	25,493,835		1,875			3.300	3.308	JD	70,125	841,500	05/28/2015	06/01/2025
98421M-AA-4	XEROX HOLDINGS CORP			1,2	3.B FE	2,138,438	92.0450	1,960,559	2,130,000	2,134,621		(1,666)			5.000	4.907	FA	40,233	106,500	08/05/2020	08/15/2025
98458P-AA-3	YALE UNIVERSITY			2	1.A FE	9,965,900	108.5080	10,850,800	10,000,000	9,970,568		10			7.375	7.397	AO	155,694	737,500	04/03/1996	04/15/2096
98479B-AA-2	Yankee Stadium Holdings LLC			1	2.B PL	15,000,000	88.3096	13,246,436	15,000,000	15,000,000					4.200	4.200	JD	52,500	630,000	05/29/2020	06/01/2030
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	12,350,467	92.4350	11,937,056	12,914,000	12,314,527		3,905			4.750	5.704	JD	51,118	341,739	10/24/2022	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		C	1,2	2.B FE	17,574,579	80.2830	14,190,020	17,675,000	17,473,055		(45,195)			3.148	3.248	JD	41,731	506,435	10/20/2022	06/04/2030
988498-AN-1	YUM! BRANDS INC			1,2	3.C FE	469,853	83.8010	393,865	470,000	469,884		12			3.625	3.628	MS	5,017	17,038	09/10/2020	03/15/2031
98954U-AB-9	ZIGGO BOND COMPANY BV		C	1,2	4.C FE	1,250,000	93.0890	1,163,613	1,250,000	1,250,000					6.000	5.999	JJ	34,583	75,000	09/16/2016	01/15/2027
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	15,918,197	85.6830	13,489,932	15,744,000	15,879,354		(24,046)			3.550	3.392	MS	156,806	397,795	03/23/2022	03/20/2030
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	8,512,550	80.8310	6,870,635	8,500,000	8,511,334		(1,151)			2.600	2.583	MN	22,714	221,000	12/07/2021	11/24/2031
B6398#-AD-3	ALIAXIS FINANCE SA		C	1	2.C	5,000,000	96.1088	4,805,440	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
B9754*-AA-5	WAREHOUSES DE PAUW NV		B	1	2.B	24,792,025	68.0544	16,196,715	23,799,675	23,799,675				(1,559,885)	1.820	1.820	MAR	350,133	441,474	12/12/2019	03/10/2031
BME53L-TB-0	PATTON BIP HOLDCO II LLC				3.C	9,784,537	100.0000	9,784,537	9,784,537	9,784,537					7.984	8.099	FMAN	105,074	453,153	04/04/2022	11/19/2028
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP				2.A PL	5,832,397	95.0674	5,383,887	5,663,230	5,663,230				(411,578)	4.113	4.113	JD	123,938	111,166	09/07/2018	12/31/2033
C1465*-AK-9	CGI INC.		A		2.A	4,285,715	97.9815	4,199,208	4,285,715	4,285,715					3.740	3.739	MS	48,531	160,286	07/31/2014	09/12/2024
C1465*-AL-7	CGI INC.		A	1	2.A	15,000,000	98.3783	14,756,743	15,000,000	15,000,000					4.060	4.059	MS	184,392	609,000	07/31/2014	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY COMPANY		C	1	2.B	12,790,702	99.1071	11,496,489	11,600,071	12,025,289		(355,503)			5.410	2.213	MS	205,701	627,564	10/07/2020	03/03/2024
C3298@-AC-4	ALS Canada Ltd.		B	1	2.B	5,011,407	80.1788	3,964,706	4,944,832	4,944,832				(359,368)	2.920	2.920	MN	14,439	149,261	08/04/2020	11/25/2030
C6574#-AE-6	The North West Company Inc.			1	2.C	17,700,000	89.7432	15,884,554	17,700,000	17,700,000					2.880	2.880	JD	21,240	509,760	05/06/2020	06/16/2027
D5472#-AJ-9	Molkerei Alois M?ller GmbH & Co. KG		B	1	2.C	16,320,500	90.2324	13,482,072	14,941,500	14,941,500				(979,300)	0.800	0.800	JJ	50,801	119,398	10/29/2020	01/28/2026
D5472#-AN-0	MOLKEREI ALOIS M?LLER GMBH & CO. KG		B	1	2.C	22,527,000	82.8112	17,676,047	21,345,000	21,345,000				(1,182,000)	1.040	1.040	FA	78,929	103,860	11/23/2021	02/23/2029
E3075#-AA-3	Club Atletico de Madrid SAD		B	1	2.B PL	14,601,490	91.7409	11,804,952	12,867,710	12,867,710				(843,379)	2.750	2.750	JD	15,727	347,085	06/11/2021	06/15/2031
F4113N-DY-2	ORANGE SA		B		3.C FE	16,564,581	101.1780	11,641,276	11,505,739	12,340,671		(320,046)		(1,540,044)	5.250	2.640	DEC	44,683	613,567	04/19/2016	12/05/2025
G0488*-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC		B	1	2.C PL	19,539,950	92.8182	17,632,724	18,997,050	18,997,050				(1,245,110)	1.960	1.960	MJSD	11,377	367,632	02/06/2020	06/20/2026
G0566*-AC-3	ARQIVA PP FINANCING PLC		B		2.A FE	15,180,995	98.6050	10,582,085	10,731,793	10,731,793				(1,352,068)	4.563	5.807	JD	3,413	505,795	06/27/2014	06/29/2029
G15632-AV-7	SKY LTD		B		1.G FE	9,063,082	94.8250	6,618,051	6,979,226	7,519,134		(81,113)		(945,228)	4.000	2.754	NOV	27,534	279,390	03/02/2018	11/26/2029
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED		C		2.C FE	16,509,241	88.4120	14,596,157	16,509,241	16,509,241					5.330	5.408	MN	114,881	990,230	07/19/2017	11/15/2036
G2242#-AA-1	COATS GROUP FINANCE COMPANY LIMITED		D	1	2.C	3,000,000	95.8085	2,874,254	3,000,000	3,000,000					3.880	3.878	JD	8,083	116,400	11/08/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE COMPANY LIMITED		D	1	2.C	4,500,000	90.7764	4,084,938	4,500,000	4,500,000					4.070	4.069	JD	12,719	183,150	11/08/2017	12/06/2027
G2656U-AB-5	CRH FINANCE UK PLC		B	1,2	2.A FE	15,762,868	90.9040	10,934,842	12,029,000	12,963,703		(146,167)		(1,628,525)	4.125	2.831	DEC	40,783	503,910	02/08/2018	12/02/2029
G3663#-AC-5	FORTH PORTS FINANCE PLC		B	1	2.C	5,842,100	84.0162	4,749,964	5,653,630	5,653,630				(712,285)	2.970	2.970	MS	48,508	171,532	07/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC		B	1	2.C	6,587,900	80.8138	5,152,176	6,375,370	6,375,370				(803,215)	3.030	3.030	MS	55,806	197,241	07/17/2019	09/17/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC		B	1	2.B	4,873,500	97.0752	4,662,156	4,802,625	4,802,625				(314,775)	3.380	3.379	MN	22,546	158,777	03/30/2015	05/11/2025
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		C	1	2.B	10,000,000	97.2351	9,723,512	10,000,000	10,000,000					4.660	4.658	MS	119,089	466,000	08/18/2016	09/29/2024
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED		C		2.C FE	17,112,761	85.7594	14,675,797	17,112,761	17,112,761					5.563	5.644	MN	124,287	965,205	12/07/2017	05/15/2042
G5607D-AD-2	LONDON POWER NETWORKS PLC		B		1.G FE	5,741,301	100.1790	3,946,549	3,939,498	3,953,909		(75,607)		(488,527)	5.125	3.571	MAR	152,669	220,991	02/15/2013	03/31/2023
G5963#-AG-8	MEGGITT PLC		C	1	2.B PL	14,400,000	99.6252	14,346,024	14,400,000	14,400,000					3.310	3.308	JJ	231,700	476,640	04/06/2016	07/06/2023
G6374W-AE-7	NATIONAL GRID ELECTRICITY TRANSMISSION P		B		2.B FE	4,505,816	100.4350	3,020,332	3,007,250	3,069,801		(70,975)		(378,099)	5.875	3.882	FEB	161,462	199,243	06/25/2013	02/02/2024
G6970*-AR-7	Peel Ports PP Finance Limited		B	1	2.B PL	18,742,295	88.4781	15,219,540	17,201,470	17,201,470				(2,167,165)	2.840	2.840	AO	122,130	495,213	12/06/2019	12/18/2026
G6S17B-P6-7	NATIONWIDE BUILDING SOCIETY		B		1.E FE	12,771,737	90.6490	9,813,751	10,826,100	11,133,801		(63,131)		(1,402,927)	3.250	2.642	JAN	333,533	399,423	05/16/2018	01/20/2028
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED		B		2.B FE	5,528,761	91.1086	4,677,668	5,134,170	5,134,170				(646,840)	2.690	2.689	AO	28,773	157,408	08/07/2018	04/16/2028
G7304*-AE-1	QUADGAS FINANCE PLC		B	1	2.B FE	29,898,840	84.4858	23,984,211	28,388,440	28,388,440				(3,576,580)	3.290	3.290	JD	28,538	948,130	08/15/2018	08/30/2030
G7605#-AD-5	Roadster Finance DAC 3.11% due 12/05/203		B		2.C FE	8,844,810	89.7960	7,475,111	8,324,550	8,324,550				(545,610)	3.110	3.110	JD	18,698	257,390	11/26/2018	12/05/2036
G7996#-AD-2	SEGRO PLC		B	1	1.F PL	9,249,200	85.7908	7,324,822	8,538,000	8,538,000				(559,600)	1.820	1.820	AO	34,100	149,779	10/12/2018	10/12/2028
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM		B	1	2.C PL	24,082,824	80.2212	18,164,351	22,642,824	22,642,824				(2,852,706)	3.150	3.150	MS	182,231	719,820	11/08/2019	03/31/2037
G8228*-AM-4	SMITH & NEPHEW PLC		C	1	2.B	10,000,000	89.7952	8,979,523	10,000,000	10,000,000					2.830	2.830	JD	11,006	283,000	12/06/2019	06/17/2027
G8278*-AA-9	BRISTOL AIRPORT		B	1	2.C	17,743,050	84.3329	11,868,957	14,073,930	14,073,930				(1,773,135)	3.680	3.680	JD	1,439	520,407	04/24/2015	05/15/2030
G8278*-AE-1	South West Airports Ltd		B	1	2.C	12,777,150	62.8146	7,782,653	12,389,870	12,389,870				(1,560,965)	2.810	2.810	JD	967	349,827	10/03/2019	12/18/2039
G82920-AK-8	SOUTHERN GAS NETWORKS PLC		B		2.B FE	17,570,529	100.0330	12,032,970	12,029,000	12,169,553		(232,114)		(1,504,600)	4.875	3.285	OCT	141,382	548,145	06/12/2013	10/05/2023
G8827#-AA-1	Thirteen Housing Group		B	1	1.G	18,421,260	63.4520	10,914,677	17,201,470	17,201,470				(2,167,165)	2.790	2.790	JJ	210,632	508,866	10/23/2019	01/23/2045
G9284#-BD-8	VITOL FINANCE LTD		C	1	2.B	8,764,206	99.2523	8,634,952	8,700,000	8,706,143		(12,249)			4.400	4.250	JD	4,253	574,200	10/17/2017	06/27/2023
G9408*-AD-4	WILLOW HOLDCO 1 LTD		B	1	2.C	24,454,900	87.2534	19,941,856	22,855,100	22,855,100				(2,879,450)	3.070	3.070	AO	121,440	700,595	10/30/2019	04/30/2027
G9421#-AA-9	WALES & WEST UTILITIES LIMITED		B	1	2.C FE	11,960,265	92.7530	10,376,251	11,186,970	11,186,970				(1,409,415)	3.060	3.058	MAR	257,692	374,692	01/16/2019	03/31/2026
G9421#-AB-7	WALES & WEST UTILITIES LIMITED		B	1	2.C FE	11,960,265	91.6200	10,249,505	11,186,970	11,186,970				(1,409,415)	3.060	3.058	SEP	86,531	322,756	01/16/2019	09/30/2026
L0175#-AE-2	ALPHA TRAINS FINANCE S.A.		B	1	2.B FE	8,209,125	77.4922	6,202,767	8,004,375	8,004,375				(524,625)	1.380	1.380	JD	307	109,332	10/02/2019	09/30/2031
L8367#-AB-9	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	5,180,730	96.5652	3,916,248	4,055,550	4,055,550				(265,810)	3.110	3.110	JD	2,102	124,119	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	8,725,440	92.7149	6,332,797	6,830,400	6,830,400				(447,680)	3.260	3.247	JD	619	221,023	06/25/2014	07/24/2026
N07059-AH-6	ASML HOLDING NV		B	1	1.F FE	11,155,733	100.3950	8,109,923	8,078,015	8,126,954		(86,684)		(517,626)	3.375	2.507	SEP	77,682	255,313	05/09/2014	09/19/2023
N42810-CA-1	Koninklijke Vopak N.V.		C	1	2.B	2,500,000	82.3222	2,058,056	2,500,000	2,500,000					3.300	3.300	JD	2,750	82,500	07/01/2020	12/19/2030
N7334#-AM-5	WERELDHAVE N.V.		D	1	3.B	20,000,000	99.3629	19,872,588	20,000,000	20,000,000					3.880	3.878	JJ	353,511	776,000	05/20/2015	07/17/2023
N7660#-AS-6	SHV Nederland BV		C	1	2.A	36,000,000	90.6714	32,641,701	36,000,000	36,000,000					2.170	2.170	AO	151,900	781,200	09/24/2020	10/21/2025
N7660#-AT-4	SHV Nederland BV		C	1	2.A	15,000,000	81.7524	12,262,855	15,000,000	15,000,000					2.720	2.720	AO	79,333	408,000	09/24/2020	10/21/2030
N9061@-AB-6	VTTI B.V.		C	1	3.A	7,500,000	95.1351	7,135,135	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	2.A FE	15,466,264	84.2190	11,684,755	13,874,250	13,607,336		57,879		(896,398)	1.500	1.904	JAN	200,701	222,953	03/23/2018	01/14/2028
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2.C PL	13,118,185	88.0597	11,551,836	13,118,185	13,118,185					5.980	5.980	MJSD	23,970	795,557	04/27/2018	12/20/2044
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR		C	1	3.A FE	12,443,340	95.2572	11,853,172	12,443,340	12,443,340					4.080	4.079	JD	22,564	584,092	07/19/2019	12/15/2026
PPE45S-V2-1	Ports America Holdings, LLC			1	3.A	8,613,000	100.0000	8,613,000	8,613,000	8,613,000					6.174	6.264	MJSD	3,459	379,543	11/09/2021	11/22/2028
PPEKMC-OZ-6	Cube Telecom Europe Bidco Limited		C		3.A	9,950,000	100.0000	10,000,000	10,000,000	9,959,919		9,919			5.814	6.020	JD	1,615	474,647	12/08/2021	09/15/2026
PPFME0-VZ-8	REEF BIDCO LTD		C		3.A	5,100,000	100.0000	5,100,000	5,100,000	5,100,000					5.520	6.798	MJSD	28,826	173,681	09/01/2022	09/01/2027
PPFTLD-Q4-2	NextEra Energy Transmission Holdings LLC			1	2.A	10,000,000	98.5382	9,853,820	10,000,000	10,000,000					6.090	6.090	JD	16,917		12/21/2022	12/21/2042
Q0846#-AD-8	Australian Laboratory Services Pty Ltd		B	1	2.B	4,937,310	77.8035	3,487,503	4,482,450	4,482,450				(293,790)	1.500	1.500	MN	6,724	66,421	08/04/2020	11/25/2030
Q0846#-AF-3	Australian Laboratory Services Pty Ltd		B	1	2.B	5,983,769	79.3373	4,684,292	5,904,277	5,904,277				(429,096)	2.920	2.920	MN	17,240	178,359	08/04/2020	11/25/2030
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT LIMITED		D	1	2.A YE	10,000,000	93.5581	9,355,814	10,000,000	10,000,000					3.760	3.759	MN	51,178	376,000	02/12/2016	05/12/2026
Q3261#-AP-1	DOWNER GROUP FINANCE PTY LIMITED		C	1	2.B FE	9,400,000	96.4312	9,064,533	9,400,000	9,400,000					4.570	4.569	JJ	206,437	429,580	06/10/2015	07/08/2025
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD		C	1	2.B PL	15,049,340	84.6366	12,737,250	15,049,340	15,049,340					2.800	2.795	MJSD	106,516	280,921	11/17/2021	03/31/2036
Q5426#-AC-7	L&K FINANCE PTY LTD		C	1	2.A FE	30,000,000	93.1168	27,935,032	30,000,000	30,000,000					4.820	4.820	JD	76,317	1,536,000	03/22/2018	06/12/2030
Q6188C-AC-0	MIRABELA NICKEL LTD		C		6.	42,107	0.0001		48,265						9.500	0.000	JD			06/24/2015	06/24/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q7160#-AJ-8	ORICA FINANCE LIMITED			1	2.B FE	9,730,196	98.8405	9,093,325	9,200,000	9,311,780		(153,880)			4.590	2.847	MS	120,819	422,280	02/14/2020	09/18/2023
Q88068-AA-7	TEC Hedland Pty Ltd		B	1	2.B PL	15,477,200	78.1124	11,454,518	14,664,147	14,664,147				(1,057,401)	4.070	4.071	MJSD	151,281	616,194	10/08/2020	06/30/2042
Q9194*-AM-1	TRANSURBAN QUEENSLAND FINANCE PTY LIMITE		C	1	2.B FE	9,800,000	87.7471	8,599,219	9,800,000	9,800,000					4.060	4.059	MN	50,840	397,880	03/27/2019	05/15/2031
Q9389#-AH-3	VECTOR LIMITED		C	1	2.B	14,700,000	77.4395	11,383,600	14,700,000	14,700,000					2.640	2.640	MS	117,502	388,080	03/04/2020	03/12/2032
Q94968-AA-0	WR Carpenter No. 1 Pty Ltd		C	1	2.C PL	34,551,144	76.9947	26,602,550	34,551,144	34,551,144					5.760	5.760	FMAN	331,691	1,907,223	10/28/2021	11/01/2036
Q9609*-AA-6	WestConnex Finance Company Pty Ltd		C	1	2.A FE	17,000,000	81.6767	13,885,037	17,000,000	17,000,000					2.980	2.979	MS	149,166	633,250	05/11/2021	09/15/2031
Q9749#-AL-9	WesTrac Pty Ltd		C	1	2.B PL	13,000,000	89.4636	11,630,274	13,000,000	13,000,000					3.310	3.310	JJ	207,978	430,300	05/22/2020	07/07/2027
U70109-AG-5	PARKER-HANNIFIN CORP			1,2	2.A FE	5,419,467	94.9280	5,065,595	5,336,250	5,346,403		(5,740)		(350,212)	1.125	1.025	MAR	50,329	62,671	12/07/2017	03/01/2025
X5151*-AE-0	LANDSVIRKJUN		C	1	2.A FE	2,200,000	99.6322	2,191,908	2,200,000	2,200,000					4.120	4.117	MS	28,451	90,640	01/30/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN		C	1	2.A FE	400,000	96.6829	386,732	400,000	400,000					4.300	4.298	MS	5,399	17,200	01/30/2018	03/08/2025
X5151*-AH-3	LANDSVIRKJUN		C	1	2.A	6,600,000	99.2781	6,552,353	6,600,000	6,600,000					2.510	2.509	MS	48,318	165,660	02/20/2020	03/16/2023
ZQ0157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B		B		3.A FE	21,078,390	71.3822	14,580,355	20,425,761	20,425,761				(1,338,751)	3.375	3.366	JD	347,949	336,010	10/10/2019	12/31/2038
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,128,204,829	XXX	17,303,285,643	18,843,783,938	18,981,517,532		(24,364,082)	9,666,632	(49,934,150)	XXX	XXX	XXX	182,014,363	666,599,317	XXX	XXX
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS			4	1.A FE	25,373,704	87.2892	22,687,077	25,990,704	25,386,095		10,621			1.750	1.834	MON	7,581	454,576	12/06/2021	10/25/2061
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	28,153,449	86.5561	25,737,182	29,734,683	28,041,532		(111,903)			2.000	0.216	MON	9,912	509,003	02/14/2022	02/26/2052
12530J-AB-8	CFMT 22AB2 M1 - CMO/RMBS			4	1.C FE	2,984,729	79.4890	2,714,459	3,414,886	2,993,969		9,240			2.000	2.410	MON	1,138	57,886	02/14/2022	02/26/2052
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS			4	1.A FM	1,476,924	46.7176	983,735	2,105,707	882,757		(102,307)			5.500	11.944	MON	9,651	113,269	03/26/2008	07/25/2037
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS			4	1.A	761,533	90.1964	685,804	760,345	762,972		597			3.492	3.389	MON	2,212	26,411	11/05/2015	07/27/2043
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS			4	1.A FM	2,352,743	54.1250	1,391,394	2,570,705	1,530,791		(148,407)			5.500	6.759	MON	11,782	141,389	10/17/2005	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.A FM	1,618,750	66.4944	1,151,018	1,730,998	1,168,445		(58,085)			5.500	7.116	MON	7,934	95,211	12/05/2005	01/25/2036
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS			4	1.A FM	1,772,354	51.8747	1,068,556	2,059,879	1,066,134		(95,074)			6.000	7.656	MON	10,299	115,992	03/01/2006	05/25/2036
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS			4	1.A FM	2,125,611	51.8747	1,301,838	2,509,581	1,295,758		(119,236)			6.000	7.739	MON	12,548	141,304	03/01/2006	05/25/2036
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS			4	1.A FM	1,058,358	51.8747	648,256	1,249,656	646,909		(57,693)			6.000	7.649	MON	6,248	70,364	03/14/2006	05/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS			4	1.A FM	283,225	96.0456	282,349	293,974	288,040		2,374			5.500	6.334	MON	1,347	16,082	06/21/2004	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS			4	1.A FM	1,058,739	66.6940	731,732	1,097,147	793,028		(41,568)			5.500	5.598	MON	5,029	60,343	11/09/2005	09/25/2035
16162Y-AE-5	CHASE 2006-S4 A5 - CMO/RMBS			4	1.A FM	1,616,802	46.3374	1,002,012	2,162,427	1,058,440		(55,510)			6.000	7.621	MON	10,812	109,086	12/07/2006	12/25/2036
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS			4	1.A FM	737,756	45.4347	655,749	1,443,280	494,639		(58,351)			6.000	18.475	MON	7,216	79,638	01/12/2009	12/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.A	4,174,101	94.8776	3,942,596	4,155,456	4,186,432		19,540			3.500	3.327	MON	12,120	145,715	10/22/2015	05/25/2044
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS			4	1.A	1,289,832	93.9010	1,200,752	1,278,743	1,297,374		11,728			3.500	3.080	MON	3,730	44,756	10/24/2014	11/25/2044
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS			4	1.A FM	249,913	94.3458	227,850	241,505	240,878		58			5.500	5.513	MON	1,107	13,283	05/21/2003	06/25/2033
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS			4	1.A FM	147,012	98.7079	136,416	138,202	139,668		(1,693)			6.000	3.666	MON	691	8,292	11/21/2012	04/25/2036
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS			4	1.A FM	243,879	83.9899	258,473	307,742	228,729		8,921			3.187	11.474	MON	817	8,812	04/30/2007	05/25/2037
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS			4	1.A	727,467	88.3018	618,776	700,751	735,498		857			4.000	3.000	MON	2,336	26,392	08/13/2014	01/25/2044
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS			4	1.A	1,193,128	88.2162	1,028,855	1,166,288	1,195,543		447			3.500	2.984	MON	3,402	40,671	03/31/2014	01/25/2044
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS			4	1.A	1,379,582	88.3018	1,171,343	1,326,522	1,409,658		14,161			4.000	2.762	MON	4,422	49,960	04/15/2015	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS			4	1.A	3,225,763	95.4301	3,084,616	3,232,328	3,225,867		60			3.000	3.019	MON	8,081	96,970	07/21/2015	06/26/2045
69435#-AA-4	PES REUSS-PLACID LLC - RMBS			4	1.F PL	15,000,000	96.0197	14,402,951	15,000,000	15,000,000					6.930	7.034	MJSD	268,538	152,366	09/07/2022	09/07/2028
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS			4	1.A FM	1,364,996	81.2086	1,286,289	1,583,931	1,263,086		39,061			6.000	9.432	MON	7,920	95,036	01/02/2007	06/25/2036
74969X-AA-9	RPIT 221 A - CMO/RMBS			4	1.A FE	17,283,375	87.4388	15,133,285	17,307,288	17,283,005		(364)			3.000	3.023	MON	8,654	481,289	01/21/2022	01/25/2062
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS			4	1.A FM	548,751	87.8128	507,569	578,013	557,324		1,035			2.500	2.721	MON	1,204	14,446	08/19/2014	12/26/2042
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS			4	1.A	3,169,597	87.9681	2,782,954	3,163,593	3,172,957		1,504			3.000	2.922	MON	7,909	94,908	04/28/2016	05/26/2043
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS			4	1.A	1,480,218	92.5613	1,414,704	1,528,397	1,492,484		1,037			3.500	3.646	MON	4,458	53,494	06/27/2013	07/31/2043
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS			4	1.A FM	2,131,525	95.7595	2,176,419	2,272,797	2,201,180		10,144			5.500	7.168	MON	10,417	124,964	05/14/2004	06/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						124,983,815	XXX	110,415,008	131,105,525	120,039,190		(718,806)			XXX	XXX	XXX	449,514	3,441,906	XXX	XXX
00868P-AA-3	ADNA 2001 A2 - CMBS		C	4	2.B FE	3,273,308	102.4530	3,354,364	3,274,052	3,282,532		(3,735)			8.620	8.553	JJ	140,328	402,763	10/02/2001	01/02/2025
05490V-AG-2	BBCMS 2015-MSQ D - CMBS			4	1.A	9,968,930	92.9076	9,290,760	10,000,000	10,000,000		9,163			3.990	3.990	MON	24,382	404,521	09/17/2015	09/15/2032
05491U-BD-9	BBCMS 2018-C2 A5 - CMBS			4	1.A	15,449,400	95.1847	14,277,712	15,000,000	15,277,107		(45,490)			4.314	3.958	MON	53,925	647,113	12/04/2018	12/15/2051
05492J-BA-9	BBCMS 2019-C5 XA - CMBS			3	1.A FE	5,236,376	3.8634	3,056,426		3,474,915		(607,390)			0.881	4.045	MON	58,073	744,738	11/06/2019	11/18/2052
05550M-AV-6	BBCMS 2019-C3 XA - CMBS			3	1.A FE	6,720,694	6.1307	3,925,242		4,458,643		(771,112)			1.310	3.945	MON	69,904	1,026,175	05/20/2019	05/17/2052
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A	19,474,865	94.2499	17,907,488	19,000,000	19,087,830		(45,168)			3.454	3.216	MON	54,693	656,317	02/26/2013	03/10/2033
06539L-AX-8	BANK 2018-BNK13 A2 - CMBS			4	1.A	12,754,688	98.9449	11,873,392	12,000,000	12,100,153		(256,458)			4.074	1.880	MON	40,740	488,880	06/05/2020	08/17/2061
06539L-BB-5	BANK 2018-BNK13 A5 - CMBS			4	1.A	8,754,592	95.0758	8,081,439	8,500,000	8,647,267		(25,938)			4.217	3.864	MON	29,870	358,445	07/23/2018	08/17/2061
065405-AJ-1	BANK 2019-BNK16 XA - CMBS			3	1.A FE	3,515,932	4.1341	1,969,243		2,193,551		(372,742)			0.941	5.503	MON	37,366	483,446	02/04/2019	02/16/2052
06540V-BC-8	BANK 2019-BNK24 XA - CMBS			3	1.A FE	6,874,173	3.6279	4,540,661		4,975,775		(682,535)			0.640	4.122	MON	66,713	881,301	12/12/2019	11/17/2062
06541M-BG-8	BANK 2022-BNK42 ASB - CMBS			4	1.A	5,149,695	94.7864	4,739,322	5,000,000	5,139,354		(10,341)			4.512	4.053	MON	18,800	112,800	05/20/2022	06/17/2055
06541R-BC-6	BANK 2019-BNK23 XA - CMBS			3	1.A FE	3,209,945	3.7042	2,010,446		2,318,473		(304,304)			0.692	3.919	MON	31,307	403,824	11/22/2019	12/17/2052
06541W-AX-0	BANK 2017-BNK5 A5 - CMBS			4	1.A	16,107,188	92.2517	15,313,780	16,600,000	16,314,352		54,310			3.390	3.814	MON	46,895	562,740	12/14/2018	06/17/2060
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A	7,319,102	95.2672	6,668,705	7,000,000	7,194,574		(32,993)			4.208	3.648	MON	24,544	294,532	01/04/2019	07/17/2051
08161H-AF-7	BMARK 2018-B4 A5 - CMBS			4	1.A	10,299,252	94.9777	9,497,774	10,000,000	10,170,312		(30,793)			4.121	3.767	MON	34,342	412,100	06/28/2018	07/17/2051
08162P-AX-9	BMARK 2018-B1 A5 - CMBS			4	1.A	9,945,703	93.3882	9,338,816	10,000,000	9,962,358		4,425			3.666	3.748	MON	30,550	366,600	12/20/2018	01/18/2051
08162T-BB-8	BMARK 2018-B7 A4 - CMBS			4	1.A	10,299,348	96.5588	9,655,884	10,000,000	10,183,561		(30,138)			4.510	4.155	MON	37,583	451,000	11/09/2018	05/16/2053
08162U-AW-0	BMARK 2018-B8 A5 - CMBS			4	1.A	12,359,972	95.1622	11,419,465	12,000,000	12,222,165		(36,149)			4.232	3.876	MON	42,317	507,804	12/10/2018	01/18/2052
12508G-AV-8	CCUBS 2017-C1 XA - CMBS			3	1.A FE	4,447,856	3.6426	2,234,355		2,081,289		(993,663)			1.014	12.800	MON	51,811	849,178	11/21/2017	11/18/2050
12515B-AF-5	CD 2019-CD8 XA - CMBS			3	1.A FE	12,163,486	6.7377	7,076,736		8,356,616		(1,208,542)			1.404	4.033	MON	122,928	1,542,682	08/12/2019	08/17/2057
12528Y-AG-8	CF 2019-CF2 XA - CMBS			3	1.A FE	9,311,532	5.5924	5,614,920		6,195,099		(1,028,329)			1.193	4.303	MON	99,826	1,276,656	09/27/2019	11/15/2052
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS			4	1.A	7,856,765	97.0976	7,406,914	7,628,320	7,661,149		(25,155)			3.688	3.313	MON	23,444	285,316	01/22/2016	01/10/2048
12591K-AC-9	COMM 2013-CCRE12 ASB - CMBS			4	1.A	1,943,732	99.2374	1,872,832	1,887,224	1,888,304		(23,575)			3.623	3.222	MON	5,698	121,457	10/24/2013	10/15/2046
12592T-AL-9	COMM 2015-3BP D - CMBS			4	1.A	23,966,321	88.6339	22,158,480	25,000,000	24,733,029		110,909			3.238	3.803	MON	67,467	820,845	02/06/2015	02/12/2035
12594M-BD-9	COMM 2016-COR1 XA - CMBS			3	1.A FE	5,662,020	3.6385	2,007,442		2,046,547		(557,274)			1.307	10.456	MON	60,105	762,616	10/12/2016	10/13/2049
12595E-AE-5	COMM 2017-COR2 XA - CMBS			3	1.A FE	7,089,393	4.0457	3,136,728		3,418,354		(1,028,961)			1.155	5.646	MON	74,645	957,283	09/22/2017	09/12/2050
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.A	9,943,719	99.2733	9,584,640	9,654,798	9,657,697		(34,105)			3.612	3.264	MON	29,061	349,194	06/04/2013	06/12/2046
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS			4	1.A	12,245,940	99.6752	11,851,041	11,889,656	11,893,784		(44,408)			4.266	3.954	MON	42,265	525,097	07/01/2013	07/10/2045
12626B-AD-6	COMM 2013-CCRE10 A4 - CMBS			4	1.A	6,179,695	99.1303	5,947,818	6,000,000	6,006,187		(21,861)			4.210	3.864	MON	21,050	252,600	08/01/2013	08/10/2046
12652U-AW-9	CSAIL 2018-CX11 XA - CMBS			3	1.A FE	12,005,002	3.1329	6,018,636		6,458,981		(1,732,127)			0.854	5.510	MON	136,697	1,850,737	04/05/2018	04/17/2051
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	4,688,975	99.1320	4,697,456	4,738,587	4,725,970		7,133			5.298	5.503	MON	14,645	259,788	10/17/2005	01/11/2027
17291C-BW-4	CGCMT 16C2 XA - CMBS			3	1.A FE	15,972,110	4.6380	5,493,344		6,035,920		(1,623,981)			1.734	5.346	MON	171,163	2,152,660	08/12/2016	08/12/2049
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS			4	1.A	2,057,891	99.4151	1,988,303	2,000,000	2,001,317		(11,332)			3.732	3.171	MON	6,220	74,640	08/24/2017	04/12/2046
17321J-AE-4	CGCMT 2013-GC15 AAB - CMBS			4	1.A	838,250	99.5377	810,091	813,853	814,126		(12,467)			3.942	3.493	MON	2,674	65,805	09/18/2013	09/12/2046
17321R-AF-3	CGCMT 2013-GC17 XA - CMBS			3	1.A FE	1,922,201	0.4675	170,520		238,463		(374,225)			0.988	10.650	MON	30,032	392,806	11/30/2016	11/12/2046
17326C-BE-3	CGCMT 2017-B1 XA - CMBS			3	1.A FE	3,552,223	2.6829	1,494,489		1,664,581		(428,146)			0.739	5.773	MON	34,291	480,357	08/15/2017	08/17/2050
17328C-AJ-1	CGCMT 2019-C7 XA - CMBS			3	1.A FE	8,570,350	4.5162	5,506,108		6,065,439		(892,472)			0.867	4.089	MON	88,062	1,129,525	12/13/2019	12/16/2072
17328F-BB-0	CGCMT 2019-GC41 XA - CMBS			3	1.A FE	5,409,779	4.6626	3,089,515		3,526,583		(626,409)			1.041	3.673	MON	57,488	817,023	08/06/2019	08/10/2056
23305M-AA-3	DBCCR 2014-AROP A - CMBS			4	1.A	7,724,989	97.1477	7,286,080	7,500,000	7,520,408		(26,588)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/12/2034
36248G-AE-0	GSMS 2013-GCJ16 AAB - CMBS			4	1.A	3,127,230	99.3644	3,016,949	3,036,249	3,040,018		(26,305)			3.813	3.390	MON	9,648	164,678	11/13/2013	11/13/2046
36250W-AJ-9	GSMS 2015-590M C - CMBS			4	1.E	21,564,450	86.7109	18,695,748	21,561,000	21,548,971		(1,919)			3.805	3.879	MON	68,374	831,878	10/23/2015	10/15/2035
36252H-AF-8	GSMS 2017-GS5 XA - CMBS			3	1.A FE	6,108,773	2.8707	2,633,024		2,843,664		(748,902)			0.828	6.055	MON	63,310	935,791	03/13/2017	03/11/2050
36257H-BR-6	GSMS 2019-GC40 XA - CMBS			3	1.A FE	7,384,523	4.7076	4,180,453		4,760,580		(811,946)			1.077	4.245	MON	79,731	1,014,476	06/27/2019	07/10/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590R-AE-9	JPMCC 2016-JP3 A5 - CMBS			4	1.A	14,793,363	91.2832	14,144,331	15,495,000	15,129,123		88,902			2.870	3.562	MON	37,064	444,768	01/09/2019	08/17/2049
46591E-AY-3	JPMCC 2019-COR5 XA - CMBS			3	1.A FE	16,329,390	6.2742	9,172,109		10,467,058		(2,013,864)			1.467	4.120	MON	178,764	2,526,046	06/13/2019	06/14/2052
46640N-AF-5	JPMBB 2013-C15 ASB - CMBS			4	1.A	1,728,969	99.2090	1,665,333	1,678,611	1,678,471		(22,849)			3.659	3.334	MON	5,119	114,529	10/18/2013	11/17/2045
48128Y-AY-7	JPMCC 2019-COR4 XA - CMBS			3	1.A FE	11,315,186	4.9203	6,385,789		6,960,283		(1,220,976)			1.111	5.477	MON	120,126	1,541,688	02/15/2019	03/12/2052
55352N-AC-1	MSCCG 2015-ALDR A2 - CMBS			4	1.A	7,358,844	92.9070	6,782,214	7,300,000	7,313,726		(6,710)			3.462	3.432	MON	21,059	256,221	12/08/2015	06/08/2035
55352N-AJ-6	MSCCG 2015-ALDR B - CMBS			4	1.A	3,501,064	87.2834	3,054,920	3,500,000	3,498,912		(244)			3.462	3.527	MON	10,097	122,846	05/19/2015	06/08/2035
556227-AG-1	MAD 2015-11MD C - CMBS			4	1.F	19,824,745	89.5556	18,315,011	20,451,000	20,245,375		65,832			3.555	4.002	MON	60,583	737,089	09/15/2015	09/12/2035
61690V-BC-1	MSBAM 2015-C26 B - CMBS			4	1.A	6,026,953	91.5075	5,490,447	6,000,000	6,005,963		(5,207)			4.090	4.024	MON	20,450	245,400	09/07/2018	10/15/2048
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS			4	1.A	6,775,704	97.0714	6,385,759	6,578,412	6,606,639		(20,296)			3.626	3.185	MON	19,878	256,206	12/02/2015	12/17/2048
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS			4	1.A	13,389,747	98.7075	12,831,980	13,000,000	12,996,069		(46,615)			3.102	2.757	MON	33,605	403,260	04/15/2013	05/17/2046
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS			4	1.A	3,272,638	96.3447	3,061,242	3,177,386	3,195,011		(7,211)			3.340	2.899	MON	8,844	107,867	02/19/2016	03/17/2049
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS			4	1.A	8,074,691	95.7768	7,508,506	7,839,585	7,884,176		(17,194)			3.140	2.703	MON	20,514	246,163	04/22/2016	05/17/2049
61766E-BF-1	MSBAM 2016-C29 XA - CMBS			3	1.A FE	5,416,836	3.7219	1,817,335		1,878,154		(617,475)			1.513	8.937	MON	61,578	790,620	11/09/2016	05/17/2049
61766N-BC-8	MSBAM 2016-C30 XA - CMBS			3	1.A FE	9,402,717	3.7003	3,289,110		3,616,134		(1,198,968)			1.350	6.311	MON	99,995	1,383,960	12/01/2016	09/17/2049
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS			4	1.A	12,978,244	90.5019	12,525,460	13,840,000	13,393,563		109,293			2.782	3.732	MON	32,086	385,029	12/21/2018	08/17/2049
61769J-BB-6	MSC 2019-H6 XA - CMBS			3	1.A FE	16,403,422	5.8643	9,407,202		11,172,617		(1,833,930)			1.299	3.203	MON	173,674	2,205,105	06/07/2019	06/17/2052
61771M-AX-8	MSC 2019-H7 XA - CMBS			3	1.A FE	7,199,258	5.8025	4,120,630		4,743,592		(781,293)			1.299	4.412	MON	76,900	974,110	07/17/2019	07/17/2052
67117K-AA-2	OAHS 2022-1 A - CMBS			4	1.F FE	39,997,600	95.6049	38,241,960	40,000,000	39,993,157		(4,443)			6.815	6.817	MN	348,322	999,533	06/27/2022	11/15/2040
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS			4	1.A	4,930,852	95.7302	4,582,972	4,787,384	4,815,460		(11,060)			2.895	2.440	MON	11,550	138,595	07/01/2016	10/13/2048
78419C-AG-9	SGCMS 2016-C5 XA - CMBS			3	1.A FE	4,033,107	4.3322	1,282,794		1,327,995		(540,270)			1.878	21.787	MON	46,333	614,066	07/06/2016	10/13/2048
92938E-AT-0	WFRBS 2013-C16 ASB - CMBS			4	1.A	556,714	99.3826	537,166	540,503	540,053		(8,556)			3.963	3.786	MON	1,785	44,884	09/16/2013	09/17/2046
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS			4	1.A	6,830,391	97.1365	6,441,808	6,631,705	6,656,741		(28,784)			3.571	3.168	MON	19,735	263,864	09/15/2015	09/17/2058
95000A-AV-9	WFCM 2015-P2 ASB - CMBS			4	1.A	3,632,673	96.9672	3,420,118	3,527,089	3,542,629		(10,241)			3.656	3.238	MON	10,746	137,285	12/08/2015	12/17/2048
95000F-AW-6	WFCM 2016-C35 XA - CMBS			3	1.A FE	16,505,596	5.0413	5,772,477		6,644,724		(1,306,171)			1.883	2.910	MON	179,712	2,327,753	07/18/2016	07/17/2048
95000M-BS-9	WFCM 2016-C36 XA - CMBS			3	1.A FE	6,670,368	3.4547	2,418,764		2,823,979		(828,284)			1.183	2.024	MON	69,010	1,167,403	10/25/2016	11/18/2059
95000X-AH-0	WFCM 2017-C39 XA - CMBS			3	1.A FE	12,144,678	3.7692	5,323,874		5,377,783		(1,914,401)			1.102	7.544	MON	129,667	1,716,290	08/11/2017	09/16/2050
95000Y-AZ-8	WFCM 2017-C40 XA - CMBS			3	1.A FE	7,331,843	3.1219	3,232,127		3,383,491		(889,299)			0.879	7.534	MON	75,874	1,110,713	10/06/2017	10/17/2050
95001F-BA-2	WFCM 2017-RC1 XA - CMBS			3	1.A FE	4,355,861	4.5416	1,803,382		2,151,803		(495,681)			1.385	(0.158)	MON	45,814	704,232	03/01/2017	01/16/2060
95001N-AY-4	WFCM 2018-C45 A4 - CMBS			4	1.A	10,299,200	94.5160	9,451,601	10,000,000	10,171,474		(30,619)			4.184	3.831	MON	34,867	418,400	06/28/2018	06/15/2051
95001W-BC-1	WFCM 2019-C49 XA - CMBS			3	1.A FE	11,702,056	5.4552	6,617,455		7,294,221		(1,272,859)			1.258	5.332	MON	127,201	1,627,748	02/22/2019	03/15/2052
95002B-AF-0	WFCM 2019-C53 XA - CMBS			1,3	1.A FE	3,429,509	4.8610	2,093,546		2,338,226		(373,207)			1.001	4.452	MON	35,939	460,198	10/23/2019	10/17/2052
95002E-BF-3	WFCM 2020-C55 XA - CMBS			3	1.A FE	8,207,637	6.5000	5,079,719		5,922,027		(858,853)			1.299	3.752	MON	84,598	1,063,891	02/10/2020	02/18/2053
95002M-AY-5	WFCM 2019-C52 XA - CMBS			3	1.A FE	2,800,845	7.1407	1,641,545		1,843,788		(351,400)			1.603	4.131	MON	30,718	391,137	08/06/2019	08/16/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						675,671,063	XXX	514,792,225	404,430,413	553,798,411		(31,804,969)			XXX	XXX	XXX	4,461,658	53,362,949	XXX	XXX
00038K-AW-1	ABBSL 1 CR - CDO			4,5	1.F FE	2,700,000	92.4141	2,495,182	2,700,000	2,700,000					6.364	7.073	JAJO	36,273	72,467	01/14/2022	01/16/2035
000848-AJ-0	ABPCI X B1 - CDO			4	1.C FE	3,500,000	96.1742	3,366,097	3,500,000	3,500,000					6.593	6.682	JAJO	46,789	120,431	11/24/2020	01/20/2032
000848-AN-1	ABPCI X C - CDO			4	1.F FE	1,500,000	96.6828	1,450,241	1,500,000	1,500,000					8.043	8.158	JAJO	24,463	73,665	11/24/2020	01/20/2032
00085K-AS-2	ABPCI VII A1R - CDO			2	1.A FE	38,000,000	98.4871	37,425,103	38,000,000	38,000,000					5.788	5.837	JAJO	403,231	941,070	10/28/2021	10/20/2031
00085K-AU-7	ABPCI VII A2R - CDO			4	1.C FE	15,000,000	95.2053	14,280,792	15,000,000	15,000,000					6.208	6.255	JAJO	170,720	431,675	10/28/2021	10/20/2031
00086A-AQ-7	ABPCI I AA2 - CDO			4	1.A FE	30,000,000	97.6414	29,292,413	30,000,000	30,000,000					5.943	6.022	JAJO	361,506	834,560	04/29/2021	07/20/2033
00091U-AA-1	ABPCI 11 A1 - CDO			4,5	1.A FE	50,000,000	98.7355	49,367,743	50,000,000	50,000,000					5.257	6.875	JAJO	693,694		08/26/2022	10/20/2034
00091U-AE-3	ABPCI 11 B1 - CDO			4,5	1.C FE	16,500,000	98.7550	16,294,577	16,500,000	16,500,000					6.307	6.394	JAJO	274,638		08/26/2022	10/20/2034
001207-AG-4	AGL 9 C - CDO			4	1.F FE	4,000,000	95.6165	3,824,662	4,000,000	4,000,000					6.743	6.502	JAJO	54,690	143,719	11/23/2020	01/20/2034
001207-AJ-8	AGL 9 D - CDO			4	2.C FE	1,750,000	94.8012	1,659,022	1,750,000	1,750,000					7.943	7.674	JAJO	28,185	84,169	11/23/2020	01/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00142D-AG-5	AIGIM 2021-2 D - CDO			4	2.C FE	1,000,000	91.7435	917,435	1,000,000	1,000,000					7.293	7.359	JAJO	14,788	45,692	07/20/2021	07/20/2034
00175L-AN-2	AMMC XIV B1R - CDO			4	2.B FE	2,491,100	94.1279	2,353,198	2,500,000	2,532,106		41,006			7.958	7.603	JAJO	37,581	95,123	03/14/2022	07/25/2029
00177H-AG-4	AMMC 22 D - CDO			4	2.B FE	997,700	91.2720	912,720	1,000,000	1,017,491		19,791			7.058	6.731	JAJO	13,333	38,441	01/18/2022	04/25/2031
00190Y-BK-0	ARES XXVII DR2 - CDO			4	2.C FE	1,500,000	91.5550	1,373,324	1,500,000	1,500,000					7.624	7.691	JAJO	20,648	67,513	09/23/2021	10/30/2034
002223-AA-3	ANTF 1 A1 - CDO			4,5	1.A FE	2,000,000	99.7489	1,994,978	2,000,000	2,000,000					7.006	7.106	JAJO	4,670		12/02/2022	01/21/2031
00851T-AJ-5	AGL 11 C - CDO			4	1.F FE	2,000,000	93.2182	1,864,363	2,000,000	2,000,000					6.129	6.336	JAJO	25,879	62,014	04/20/2021	04/17/2034
00851T-AL-0	AGL 11 D - CDO			4	2.C FE	1,000,000	92.6411	926,411	1,000,000	1,000,000					7.229	7.454	JAJO	15,262	42,221	04/20/2021	04/17/2034
01627A-AC-2	ADC 221 A2 - ABS			4	1.G FE	14,998,481	99.1225	15,393,727	15,530,000	15,001,129		2,648			6.500	6.784	MON	44,864	82,180	11/07/2022	10/15/2047
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	2.A FE	13,250,479	89.1900	11,766,681	13,192,825	13,229,060		(7,470)			3.650	3.586	FA	181,914	504,918	03/02/2017	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	2.A FE	6,515,951	87.1350	5,638,038	6,470,464	6,498,962		(5,922)			3.200	3.095	JD	9,202	214,588	11/06/2017	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR			1	2.A FE	8,020,896	86.5950	6,944,162	8,019,125	8,020,417		(257)			3.350	3.346	AO	56,713	281,696	01/12/2018	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	3,753,061	89.1340	3,339,143	3,746,205	3,750,137		(962)			3.575	3.547	JJ	61,755	140,606	02/03/2017	07/15/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	5,540,139	90.0680	5,051,674	5,608,733	5,566,888		10,326			3.600	3.806	MS	55,526	210,911	03/16/2018	03/22/2029
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	4,549,274	99.4948	4,647,400	4,671,000	4,665,324		27,181			3.070	3.692	MON	6,373	143,400	06/11/2018	03/15/2048
03027W-AK-8	AMETOW 2018-1 A - RMBS			2	1.A FE	8,000,000	91.0654	7,285,228	8,000,000	8,000,000					3.652	3.680	MON	12,985	292,160	03/29/2018	03/15/2048
033295-AC-0	ANCHF 14 B - CDO			2	1.D FE	2,925,063	78.4866	2,315,356	2,950,000	2,926,880		1,817			3.250	3.382	JAJO	18,642	79,630	04/25/2022	01/23/2040
033295-AE-6	ANCHF 14 C - CDO			2	1.G FE	2,700,000	77.3582	2,088,671	2,700,000	2,700,000					3.600	3.616	JAJO	18,900	80,730	11/16/2021	01/23/2040
03330E-AN-4	ANCHF 3 BR - CDO			2	1.D FE	4,000,000	81.9175	3,276,702	4,000,000	4,000,000					3.471	3.486	JAJO	24,297	138,840	12/24/2020	01/28/2039
03330H-BN-6	ANCHF 9R BAR - CDO			4	1.C FE	3,159,940	82.8455	2,617,867	3,159,940	3,159,940					3.054	3.054	AO	17,693	94,896	10/15/2021	10/25/2037
03330H-BS-5	ANCHF 9R CAR - CDO			4	1.F FE	3,150,000	80.8725	2,547,484	3,150,000	3,150,000					3.554	3.553	AO	20,524	110,085	10/15/2021	10/25/2037
03330L-AS-7	ANCHF 6RR CR2 - CDO			4	1.G FE	7,650,000	83.2655	6,369,815	7,650,000	7,650,000					3.424	3.439	JAJO	48,022	254,660	10/25/2021	07/25/2036
03330L-AU-2	ANCHF 6RR DR2 - CDO			4	2.C FE	3,000,000	86.4002	2,592,005	3,000,000	3,000,000					5.074	5.106	JAJO	27,907	147,992	10/25/2021	07/25/2036
03330P-AU-3	ANCHF 5RR DR2 - CDO			4	2.A FE	4,021,200	86.7702	3,470,809	4,000,000	4,018,060		(2,734)			4.900	4.816	AO	35,933	196,000	09/16/2021	04/25/2036
03331X-AJ-0	ANCHF 8R BR - CDO			4	1.C FE	4,000,000	83.6496	3,345,983	4,000,000	4,000,000					3.006	3.006	JJ	52,104	120,240	06/30/2021	07/25/2037
03665Y-AA-3	ANTR 192 A1A - CDO			4	1.A FE	70,000,000	96.0199	67,213,936	70,000,000	70,000,000					6.075	6.557	JAJO	815,005	2,008,273	12/18/2019	01/23/2032
03665Y-AC-9	ANTR 192 A2 - CDO			4	1.A FE	7,000,000	97.7961	6,845,725	7,000,000	7,000,000					6.325	6.815	JAJO	84,855	218,522	12/18/2019	01/23/2032
03665Y-AE-5	ANTR 192 B - CDO			4	1.C FE	15,000,000	97.3080	14,596,198	15,000,000	15,000,000					6.925	7.426	JAJO	199,081	559,261	12/18/2019	01/23/2032
03665Y-AG-0	ANTR 192 C - CDO			4	1.F FE	10,000,000	97.6433	9,764,330	10,000,000	10,000,000					8.025	8.556	JAJO	153,804	484,063	12/18/2019	01/23/2032
03666B-AA-2	ANTR 2021-1 A1 - CDO			4	1.A FE	50,000,000	97.0737	48,536,835	50,000,000	50,000,000					5.888	5.936	JAJO	556,130	1,562,944	06/15/2021	07/25/2033
03666B-AE-4	ANTR 2021-1 B - CDO			4	1.C FE	36,000,000	94.4377	33,997,570	36,000,000	36,000,000					6.208	6.256	JAJO	422,173	1,274,759	06/15/2021	07/25/2033
03666B-AG-9	ANTR 2021-1 C - CDO			4	1.F FE	12,500,000	93.4973	11,687,160	12,500,000	12,500,000					7.108	7.171	JAJO	167,838	588,562	06/15/2021	07/25/2033
03666B-AJ-3	ANTR 2021-1 D - CDO			4	2.C FE	11,000,000	90.3122	9,934,344	11,000,000	11,000,000					8.258	8.342	JAJO	171,592	682,033	06/15/2021	07/25/2033
03666L-AL-6	ANTR 201R A1R - CDO			4	1.A FE	42,000,000	93.1028	39,103,192	42,000,000	42,000,000					5.785	6.271	JAJO	465,658	1,015,727	11/16/2021	10/24/2033
03666L-AN-2	ANTR 201R A2R - CDO			4	1.A FE	14,000,000	89.8464	12,578,489	14,000,000	14,000,000					5.975	6.467	JAJO	160,318	362,811	11/16/2021	10/24/2033
03666L-AQ-5	ANTR 201R BR - CDO			4	1.C FE	20,000,000	88.3593	17,671,850	20,000,000	20,000,000					6.225	6.718	JAJO	238,609	563,857	11/16/2021	10/24/2033
03765L-AP-7	APID XX 1RA - CDO			4	1.A FE	7,452,000	97.8390	7,337,925	7,500,000	7,813,053		386,964			5.179	3.744	JAJO	82,003	162,033	02/12/2019	07/16/2031
03765Y-AY-0	APID XXIII CR - CDO			4	1.F FE	2,913,750	92.3085	2,769,256	3,000,000	3,157,966		252,059			6.079	5.888	JAJO	38,501	91,492	02/28/2020	04/15/2033
03768R-AL-0	APID XXXII C - CDO			4	1.F FE	4,250,000	95.2809	4,049,439	4,250,000	4,250,000					6.643	6.735	JAJO	57,246	148,392	12/19/2019	01/20/2033
03770C-AJ-4	APID 41 C - CDO			4,5	1.F FE	10,000,000	99.5964	9,959,642	10,000,000	10,000,000					7.522	6.679	JAJO	211,048		08/10/2022	10/20/2034
03770C-AL-9	APID 41 D - CDO			4,5	2.C FE	10,890,000	94.7108	10,418,186	11,000,000	10,901,928		11,928			8.973	8.286	JAJO	276,901		08/10/2022	10/20/2034
03770E-AA-9	APID 41 E - CDO			4,5	3.B FE	4,875,000	92.8990	4,644,948	5,000,000	4,882,580		7,580			11.953	11.589	JAJO	167,667		08/10/2022	10/20/2034
03770G-AJ-5	APID 42 D - CDO			4,5	2.C	9,062,000	98.1937	9,033,820	9,200,000	9,062,199		199			10.301	10.657	MJSD	10,530		11/29/2022	01/20/2036
03770H-AA-2	APID 42 E - CDO			4,5	3.C	3,880,000	100.0000	4,000,000	4,000,000	3,880,719		719			13.501	15.294	MJSD	6,000		11/29/2022	01/20/2036
039937-AE-7	ARES LXIII B1 - CDO			4,5	1.C FE	10,000,000	96.2223	9,622,230	10,000,000	10,000,000					5.895	5.950	JAJO	119,536	183,536	03/10/2022	04/20/2035
04009A-AL-4	ARES LII A1R - CDO			4	1.A FE	10,015,046	98.0714	9,911,091	10,106,000	10,182,852		167,806			5.375	5.534	JAJO	104,105	188,695	03/17/2022	04/22/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04016P-AJ-7	ARES 43R AR - CDO			4	1.A FE	50,000,000	97.2131	48,606,552	50,000,000	50,000,000					5.239	5.960	JAJO	553,020	1,096,704	06/04/2021	07/15/2034
04016P-AL-2	ARES 43R BR - CDO			4	1.C FE	22,500,000	96.0281	21,606,312	22,500,000	22,500,000					5.779	6.511	JAJO	274,509	617,379	06/04/2021	07/15/2034
04017J-AG-6	ARES XLIX C - CDO			4	1.F FE	2,962,500	93.4318	2,802,955	3,000,000	3,188,087		233,684			6.275	5.336	JAJO	36,079	92,769	01/07/2020	07/22/2030
04018B-AL-1	ARES LV A1R - CDO			4	1.A FE	25,000,000	97.0228	24,255,689	25,000,000	25,000,000					5.209	5.932	JAJO	274,927	540,706	06/25/2021	07/17/2034
04018B-AQ-0	ARES LV BR - CDO			4	1.C FE	16,000,000	96.0403	15,366,449	16,000,000	16,000,000					5.779	6.511	JAJO	195,207	439,025	06/25/2021	07/17/2034
04018E-AA-9	ARES LIX A - CDO			4	1.A FE	52,500,000	96.8336	50,837,617	52,500,000	52,500,000					5.388	5.425	JAJO	534,353	1,129,218	03/09/2021	04/25/2034
04018E-AC-5	ARES LIX B1 - CDO			4	1.C FE	8,000,000	94.7765	7,582,121	8,000,000	8,000,000					5.758	5.800	JAJO	87,016	202,082	03/09/2021	04/25/2034
04018E-AE-1	ARES LIX C1 - CDO			4	1.F FE	8,750,000	92.4588	8,090,144	8,750,000	8,750,000					4.683	6.307	JAJO	77,400	265,385	03/09/2021	04/25/2034
04018U-AE-5	ARES 2 C - CDO			4,5	1.F FE	13,500,000	94.8830	12,809,207	13,500,000	13,500,000					5.066	5.483	JAJO	324,857		06/02/2022	07/20/2033
04018U-AG-0	ARES 2 D - CDO			4,5	2.C FE	12,870,000	90.6906	11,789,772	13,000,000	12,903,200		33,200			6.346	6.916	JAJO	391,865		06/02/2022	07/20/2033
04018X-AJ-8	ARES I D - CDO			4	2.C FE	1,375,000	93.0452	1,279,371	1,375,000	1,375,000					7.079	7.834	JAJO	20,549	59,609	08/03/2021	10/16/2034
04019D-AE-2	ARES LXI C - CDO			4	1.F FE	3,633,030	92.6999	3,367,816	3,633,030	3,633,030					6.243	6.327	JAJO	45,989	116,594	08/20/2021	10/20/2034
04019L-AN-4	ARES LI BR - CDO			4	1.C FE	20,000,000	96.3335	19,266,701	20,000,000	20,000,000					5.829	6.562	JAJO	246,119	558,976	07/26/2021	07/17/2034
04019R-AC-5	ARES 66 A1B - CDO			4,5	1.A FE	60,902,400	99.4389	60,657,716	61,000,000	61,291,411		389,011			4.609	5.930	JAJO	1,023,050		07/15/2022	07/25/2034
04019R-AG-6	ARES 66 B - CDO			4,5	1.C FE	4,000,000	99.1873	3,967,492	4,000,000	4,000,000					5.709	7.187	JAJO	83,096		07/15/2022	07/25/2034
04965L-AL-2	ATRM XIV C - CDO			4	1.F FE	3,629,740	94.1496	3,523,077	3,742,000	3,926,522		286,567			6.029	5.640	JAJO	47,629	113,004	03/02/2020	08/23/2030
05071A-AG-5	AUDAX 1R ANR - CDO			4	1.C FE	34,500,000	95.4125	32,917,321	34,500,000	34,500,000					5.925	6.417	JAJO	391,762	943,751	03/26/2021	04/22/2033
05071G-AC-1	AUDAX 5 B - CDO			4	1.C FE	37,500,000	94.8382	35,564,323	37,500,000	37,500,000					6.225	6.226	JAJO	447,391	1,140,504	06/17/2021	07/22/2033
05071G-AE-7	AUDAX 5 C - CDO			4	1.F FE	20,000,000	95.8321	19,166,426	20,000,000	20,000,000					7.175	7.189	JAJO	275,025	801,963	06/17/2021	07/22/2033
05072M-AA-1	AUDAX 4 A - CDO			4	1.A FE	24,000,000	98.3684	23,608,413	24,000,000	24,000,000					5.979	7.027	JAJO	302,943	716,315	10/30/2020	10/15/2031
05377R-CY-8	AESOP 2018-1 A - ABS			4	1.A FE	18,800,291	98.9149	18,640,512	18,845,000	18,841,927		10,544			3.700	3.787	MON	21,305	697,265	09/20/2018	09/20/2024
05377R-DL-5	AESOP 192 A - ABS			4	1.A FE	9,496,641	96.5263	9,169,998	9,500,000	9,498,935		361			3.350	3.389	MON	9,724	318,250	04/16/2019	09/22/2025
05554L-AA-0	BXCMM 2021-1 B - CDO			4	1.C FE	26,000,000	97.4714	25,342,561	26,000,000	26,000,000					5.979	6.716	JAJO	328,188	640,892	11/10/2021	01/16/2035
05554L-AC-6	BXCMM 2021-1 C - CDO			4	1.F FE	20,000,000	93.5936	18,718,726	20,000,000	20,000,000					6.679	7.426	JAJO	282,008	611,994	11/10/2021	01/16/2035
05554L-AG-7	BXCMM 2021-1 A - CDO			4	1.A FE	50,000,000	95.9728	47,986,389	50,000,000	50,000,000					5.559	6.284	JAJO	586,798	1,053,984	11/10/2021	01/16/2035
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	364,603	96.5564	352,048	364,603	364,603					3.930	3.929	FA	5,095	17,399	02/11/2011	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	171,578	96.3180	165,261	171,578	171,578					3.930	3.929	FA	2,398	8,188	02/11/2011	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	697,036	95.4943	665,630	697,036	697,036					3.930	3.929	MN	4,261	33,264	02/11/2011	05/05/2026
056162-AN-0	BABSN 2015-I AR - CDO			4	1.A FE	15,309,350	98.1826	15,218,306	15,500,000	15,974,950		663,724			5.233	3.420	JAJO	164,463	319,611	02/13/2019	01/20/2031
05682G-AL-2	BCC 222 D1 - CDO			4	2.B FE	6,500,000	91.1998	5,927,985	6,500,000	6,500,000					7.650	7.721	JAJO	95,306	166,490	03/11/2022	04/22/2035
05682N-AJ-2	BCC 217 D - CDO			4	2.C FE	2,500,000	89.0726	2,226,816	2,500,000	2,500,000					7.575	8.093	JAJO	36,295	90,952	11/16/2021	01/22/2035
05683E-AU-6	BCC 2020-2 DR - CDO			4	2.C FE	1,250,000	88.9990	1,112,487	1,250,000	1,250,000					7.527	7.597	JAJO	19,339	55,038	07/02/2021	07/19/2034
05683V-AW-4	BCC 2019-1 CR - CDO			4	1.F FE	1,253,125	94.5935	1,182,419	1,250,000	1,295,063		42,038			6.377	5.892	JAJO	16,384	40,463	08/17/2021	04/19/2034
05684A-AQ-2	BCC 2019-4 A2R - CDO			4,5	1.A FE	12,000,000	94.6675	11,360,096	12,000,000	12,000,000					5.637	6.162	JAJO	129,662	225,614	02/25/2022	04/23/2035
05684A-AS-8	BCC 2019-4 BR - CDO			4,5	1.C FE	16,000,000	93.4172	14,946,750	16,000,000	16,000,000					5.937	6.467	JAJO	182,083	329,752	02/25/2022	04/23/2035
05684D-AJ-2	BCC 2020-1 C - CDO			4	1.F FE	4,700,000	95.9620	4,510,213	4,700,000	4,700,000					6.894	6.953	JAJO	67,501	178,287	03/03/2020	04/18/2033
05684R-AG-7	BCC 2021-2 C - CDO			4	1.F FE	1,700,000	94.1610	1,600,738	1,700,000	1,700,000					6.179	6.920	JAJO	22,176	53,916	04/16/2021	07/17/2034
05684U-AG-0	BCC 221 C - CDO			4,5	1.F FE	3,750,000	91.4058	3,427,719	3,750,000	3,750,000					6.129	6.178	JAJO	47,879	69,410	02/03/2022	04/18/2035
05766B-AN-8	BOBA 201R CR - CDO			4	1.F FE	2,000,000	93.1057	1,862,113	2,000,000	2,000,000					6.343	6.392	JAJO	25,723	55,765	12/16/2021	01/20/2032
05766B-AQ-1	BOBA 201R DR - CDO			4	2.C FE	1,000,000	91.4591	914,591	1,000,000	1,000,000					7.393	7.465	JAJO	14,990	36,662	12/16/2021	01/20/2032
05874X-AE-9	BALLY 14 B - CDO			4	1.F FE	1,500,000	95.2470	1,428,706	1,500,000	1,500,000					6.543	6.634	JAJO	19,900	50,853	12/18/2020	01/20/2034
05875M-AS-1	BALLY 2019-2 BR - CDO			4	1.F FE	1,000,000	95.1042	951,042	1,000,000	1,000,000					6.575	6.722	FMAN	7,489	32,180	02/05/2021	11/20/2030
05875M-AU-6	BALLY 2019-2 CR - CDO			4	2.C FE	1,000,000	94.1588	941,588	1,000,000	1,000,000					7.825	7.993	FMAN	8,912	44,819	02/05/2021	11/20/2030
06759J-AU-2	BABSN 2019-I CR - CDO			4	1.F FE	2,750,000	93.6149	2,574,410	2,750,000	2,750,000					6.379	7.122	JAJO	37,034	92,278	04/09/2021	04/16/2035
06759M-AG-6	BABSN 161R B1R - CDO			4	1.C FE	10,000,000	96.3389	9,633,892	10,000,000	10,000,000					5.925	6.414	JAJO	113,554	271,730	07/25/2018	07/23/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06760W-AC-0	BMM 2021-I A1 - CDO			4	1.A FE	40,000,000	93.7246	37,489,847	40,000,000	40,000,000					5.793	5.870	JAJO	469,842	1,197,111	06/30/2021	07/20/2033
06760W-AE-6	BMM 2021-I A2 - CDO			4	1.C FE	11,500,000	89.1313	10,250,105	11,500,000	11,500,000					6.143	6.225	JAJO	143,241	393,476	06/30/2021	07/20/2033
06760W-AG-1	BMM 2021-I B - CDO			4	1.F FE	9,000,000	86.5525	7,789,725	9,000,000	9,000,000					7.143	7.244	JAJO	130,352	418,188	06/30/2021	07/20/2033
06761V-AA-5	BABSN 2019-IV A1 - CDO			4	1.A FE	35,000,000	98.1835	34,364,221	35,000,000	35,000,000					5.409	6.128	JAJO	399,675	828,350	11/13/2019	01/18/2033
06762B-AJ-9	BABSN 2020-IV D1 - CDO			4	2.B FE	2,000,000	95.2252	1,904,504	2,000,000	2,000,000					7.943	8.058	JAJO	32,212	96,193	12/09/2020	01/20/2032
06762Q-AA-5	BABSN 3 A - CDO			2,5	1.A FE	59,700,000	99.5513	59,730,804	60,000,000	59,937,701		237,701			4.683	6.708	JAJO	1,095,005		07/22/2022	07/20/2033
06762V-AD-8	BABSN 223 C - CDO			4,5	1.F FE	8,000,000	99.1911	7,935,286	8,000,000	8,000,000					7.560	6.744	JAJO	134,400		09/01/2022	10/20/2035
06762V-AE-6	BABSN 223 D - CDO			4,5	2.C FE	10,000,000	98.4477	9,844,772	10,000,000	10,000,000					9.010	8.218	JAJO	200,222		09/01/2022	10/20/2035
06762Y-AA-8	BABSN 223 E - CDO			4,5	3.C FE	6,930,000	93.0608	6,514,257	7,000,000	6,951,274		21,274			12.040	11.602	JAJO	187,289		09/01/2022	10/20/2035
07131A-AE-4	BATLN XV C - CDO			4	1.F FE	4,250,000	93.8550	3,988,837	4,250,000	4,250,000					6.329	7.074	JAJO	56,786	141,237	01/28/2020	01/18/2033
07131A-AG-9	BATLN XV D - CDO			4	2.B FE	2,250,000	89.6665	2,017,496	2,250,000	2,250,000					7.329	8.093	JAJO	34,813	97,522	01/28/2020	01/18/2033
07133P-AE-9	BATLN 17 C - CDO			4	1.F FE	4,500,000	92.5977	4,166,899	4,500,000	4,500,000					6.343	6.429	JAJO	57,876	143,434	02/01/2021	03/09/2034
07133P-AG-4	BATLN 17 D - CDO			4	2.C FE	2,175,000	88.6931	1,929,074	2,175,000	2,175,000					7.493	7.598	JAJO	33,045	94,686	02/01/2021	03/09/2034
07134W-AJ-2	BATLN XXI C - CDO			4	1.F FE	1,500,000	91.8192	1,377,289	1,500,000	1,500,000					6.179	6.918	JAJO	19,567	55,269	06/08/2021	07/17/2034
07403C-AC-5	BRMTN 1 B - CDO			4,5	1.C FE	21,737,320	99.1315	21,561,102	21,750,000	21,798,977		61,658			5.812	5.972	JAJO	456,483		07/13/2022	07/16/2035
07403C-AG-6	BRMTN 1 D - CDO			4,5	2.C FE	12,375,000	98.4772	12,309,644	12,500,000	12,413,405		38,405			8.012	8.350	JAJO	361,652		07/13/2022	07/16/2035
07403K-AA-1	BRMTN 1 E - CDO			4,5	3.C FE	4,791,910	92.5872	4,629,358	5,000,000	4,809,872		17,962			10.834	12.102	JAJO	195,605		07/13/2022	07/16/2035
07655#-AA-7	BEDROCK ABS I LLC - ABS			1	2.A PL	30,000,000	100.2793	30,083,782	30,000,000	30,000,000					7.951	8.068	MON	271,659		11/21/2022	12/27/2037
08179X-AW-5	BSP II AR2 - CDO			4	1.A FE	4,917,689	98.8993	4,863,559	4,917,689	4,917,689					4.949	5.110	JAJO	51,381	93,326	02/17/2021	07/15/2029
08180X-AS-1	BSP 8R A2R - CDO			4	1.C FE	12,400,000	95.9674	11,899,956	12,400,000	12,400,000					5.693	5.768	JAJO	143,137	313,521	02/09/2018	01/20/2031
08181B-AS-8	BSP 9R BR - CDO			4	1.C FE	20,000,000	96.1451	19,229,024	20,000,000	20,000,000					5.993	6.072	JAJO	243,032	566,512	07/16/2018	07/21/2031
08181V-AN-5	BSP XVI A1R - CDO			4	1.A FE	30,000,000	97.7919	29,337,573	30,000,000	30,000,000					5.109	5.828	JAJO	323,579	626,900	05/24/2021	01/20/2032
08182B-AQ-1	BSP XVII CR - CDO			4	1.F FE	2,500,000	94.3669	2,359,173	2,500,000	2,500,000					6.229	6.969	JAJO	32,876	80,066	07/21/2021	07/15/2032
08182D-AG-9	BSP VI-B C1 - CDO			4	1.F FE	2,000,000	94.8967	1,897,933	2,000,000	2,000,000					6.693	6.785	JAJO	27,142	70,846	07/12/2021	07/20/2034
08182R-AE-3	BSP XIX C - CDO			4	1.F FE	4,000,000	95.5760	3,823,039	4,000,000	4,000,000					6.679	7.426	JAJO	56,402	146,456	12/06/2019	01/18/2033
08186A-AC-0	BSP XXVI B - CDO			4,5	1.C FE	20,000,000	94.5569	18,911,384	20,000,000	20,000,000					5.963	6.003	JAJO	241,846	305,565	05/02/2022	07/20/2034
08186A-AE-6	BSP XXVI C - CDO			4,5	1.F FE	10,000,000	93.3127	9,331,268	10,000,000	10,000,000					6.463	6.509	JAJO	131,062	171,532	05/02/2022	07/20/2034
08186E-AJ-7	BSP 29 D - CDO			4,5	2.C FE	15,259,750	98.5007	15,267,606	15,500,000	15,307,408		47,658			10.015	10.372	JAJO	47,434		11/21/2022	01/25/2036
09076V-AJ-0	BGCLO 3 D1 - CDO			4	2.C FE	2,500,000	92.4251	2,310,628	2,500,000	2,500,000					7.427	7.495	JAJO	38,164	95,414	11/03/2021	01/19/2035
092913-AJ-1	ELB 5R CR - CDO			4,5	1.F FE	7,650,000	92.0828	7,044,331	7,650,000	7,650,000					7.678	7.746	MJSD	27,736	243,436	04/22/2022	06/15/2034
092913-AL-6	ELB 5R DR - CDO			4,5	2.C FE	10,800,000	91.0215	9,830,319	10,800,000	10,800,000					8.978	9.072	MJSD	45,787	428,304	04/22/2022	06/15/2034
09609N-AL-9	BLUEM XXIV AR - CDO			4	1.A FE	50,000,000	96.4448	48,222,416	50,000,000	50,000,000					5.343	5.414	JAJO	541,677	1,086,766	03/18/2021	04/20/2034
09609N-AN-5	BLUEM XXIV BR - CDO			4	1.C FE	19,250,000	94.7650	18,242,256	19,250,000	19,250,000					5.843	5.923	JAJO	228,063	515,992	03/18/2021	04/20/2034
09627F-AQ-3	BLUEM 25R BR - CDO			4	1.C FE	15,000,000	95.4352	14,315,274	15,000,000	15,000,000					5.779	5.816	JAJO	183,006	411,586	06/25/2021	07/15/2036
09627F-AS-9	BLUEM 25R CR - CDO			4	1.F FE	8,500,000	92.5000	7,862,500	8,500,000	8,500,000					6.329	6.374	JAJO	113,573	280,891	06/25/2021	07/15/2036
09628J-AN-1	BLUEM 2015-3 A2R - CDO			4	1.C FE	22,515,000	95.8485	21,580,281	22,515,000	22,515,000					5.743	5.783	JAJO	262,179	580,682	03/27/2018	04/21/2031
09628W-BA-9	BLUEM 162RR BR2 - CDO			4	1.F FE	13,000,000	93.2610	12,123,932	13,000,000	13,000,000					6.925	7.076	FMAN	102,535	464,347	09/01/2021	08/20/2032
09629C-AS-4	BLUEM I CR - CDO			4	1.F FE	3,000,000	93.6442	2,809,327	3,000,000	3,000,000					6.493	6.580	JAJO	39,496	100,185	03/11/2021	07/20/2029
09630A-AG-1	BLUEM 2018-3 B - CDO			4	1.C FE	11,002,200	95.9826	10,558,090	11,000,000	11,702,094		849,318			6.128	4.608	JAJO	127,335	319,129	05/28/2019	10/25/2030
09630K-AS-3	BLUEM 29R D1R - CDO			4	2.A FE	4,000,000	90.6447	3,625,790	4,000,000	4,000,000					7.508	7.580	JAJO	56,730	172,013	07/15/2021	07/25/2034
09630M-AE-0	BLUEM 33 C - CDO			4	1.E FE	2,707,630	92.2073	2,496,632	2,707,630	2,707,630					6.775	6.924	FMAN	20,893	96,713	10/01/2021	11/20/2034
09630M-AG-5	BLUEM 33 D - CDO			4	2.A FE	2,000,000	91.3519	1,827,038	2,000,000	2,000,000					8.175	8.351	FMAN	18,622	101,693	10/01/2021	11/20/2034
09631B-AJ-2	BLUEM XXXI D - CDO			4	2.C FE	973,000	87.2668	872,668	1,000,000	984,091		11,091			7.227	7.554	JAJO	14,855	33,006	03/23/2022	04/19/2034
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS			1	2.B PL	23,167,117	85.4523	19,796,833	23,167,117	23,167,117					4.086	4.086	FMAN	105,179	953,791	01/09/2020	01/13/2040
10638N-AA-6	BABS 22RM3 A - RMBS			4	1.A FE	14,971,129	87.1972	13,703,241	15,715,231	14,982,703		11,762			1.750	1.920	MON	4,584	253,031	01/21/2022	02/25/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11124T-AN-4	BDRVR 201R CR - CDO			4	1.F FE	3,675,990	92.3737	3,417,828	3,700,000	3,688,052		12,062			6.243	6.428	JAJO	46,837	110,370	03/15/2022	07/20/2034
12327A-AA-6	BJETS 221 A - ABS			4	1.G FE	19,435,626	91.2045	18,271,452	20,033,498	19,476,546		41,784			4.455	5.303	MON	39,666	533,329	05/05/2022	06/15/2037
12327A-AB-4	BJETS 221 B - ABS			4	2.B FE	4,412,739	90.2399	4,125,561	4,571,771	4,422,437		9,897			5.192	6.180	MON	10,550	141,844	05/05/2022	06/15/2037
12327B-AA-4	BJETS 211 A - ABS			4	1.G FE	25,460,181	87.2909	22,381,678	25,640,345	25,468,928		8,746			2.162	2.219	MON	24,638	539,104	03/07/2022	04/15/2036
12480V-AL-9	CBAM 171 D - CDO			4	2.C FE	2,002,400	86.4123	1,728,247	2,000,000	2,074,567		72,320			7.993	7.150	JAJO	32,414	97,207	06/02/2021	07/22/2030
12481H-AU-9	CBAM 2017-3 CR - CDO			4	1.F FE	1,850,000	92.3659	1,708,769	1,850,000	1,850,000					6.529	7.279	JAJO	25,500	65,221	06/30/2021	07/17/2034
12509V-AL-6	CBAM 2012R CR - CDO			4	1.F FE	5,000,000	93.2972	4,664,861	5,000,000	5,000,000					6.493	6.582	JAJO	65,827	166,975	06/11/2021	07/20/2034
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	21,601,762	77.8792	17,157,434	22,030,825	21,609,837		8,057			2.760	2.857	MON	27,024	565,273	02/10/2022	08/15/2051
12510H-AP-5	CAUTO 221 A1 - ABS			4	1.A FE	1,939,832	91.8263	1,781,430	1,940,000	1,939,834		2			3.350	3.350	MON	2,888	48,401	03/08/2022	03/15/2052
12510H-AQ-3	CAUTO 221 A2 - ABS			2	1.E FE	8,435,071	88.6618	7,479,734	8,436,250	8,435,087		16			3.700	3.701	MON	13,873	232,395	03/08/2022	03/15/2052
12511G-AE-1	CBAM 2021-14 C - CDO			4	1.F FE	4,000,000	92.3040	3,692,158	4,000,000	4,000,000					6.293	6.379	JAJO	51,040	125,469	02/26/2021	04/20/2034
12528V-AJ-8	CFIP 181 D - CDO			4	2.C FE	1,999,000	93.4774	1,869,548	2,000,000	2,088,301		89,258			7.434	6.523	JAJO	30,974	86,817	02/04/2021	07/18/2031
12529Q-AG-4	CFIP 211 C - CDO			4	1.F FE	2,700,000	94.6796	2,556,348	2,700,000	2,700,000					6.643	6.733	JAJO	36,368	82,636	11/17/2021	01/20/2035
12529Q-AN-9	CFIP 211 C2 - CDO			4	1.F FE	3,600,004	80.9960	2,915,993	3,600,170	3,600,115		95			3.974	3.994	JAJO	28,217	121,213	11/17/2021	01/20/2035
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	20,433,968	89.1737	18,224,241	20,436,792	20,405,611		(28,903)			1.690	1.758	MON	15,350	350,909	07/14/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	3,995,883	82.3955	3,293,964	3,997,750	3,996,388		338			1.990	2.006	MON	3,536	80,870	07/14/2020	07/15/2060
12549F-BQ-1	CIFC 134RR CRR - CDO			4	1.F FE	1,930,500	94.3150	1,886,301	2,000,000	2,057,227		114,698			6.258	5.597	JAJO	22,946	60,900	01/04/2021	04/28/2031
12553D-AJ-6	CIFC 2019-1 AR - CDO			4	1.A FE	20,000,000	98.1293	19,625,862	20,000,000	20,000,000					5.343	5.381	JAJO	216,671	434,707	04/01/2021	04/20/2032
12553D-AL-1	CIFC 2019-1 BR - CDO			4	1.C FE	15,300,000	95.9441	14,679,451	15,300,000	15,300,000					5.793	5.834	JAJO	179,714	402,357	04/01/2021	04/20/2032
12553D-AN-7	CIFC 2019-1 CR - CDO			4	1.F FE	1,000,000	94.5692	945,692	1,000,000	1,000,000					6.293	6.341	JAJO	12,760	31,367	04/05/2021	04/20/2032
12554V-AN-6	CIFC 193R A1R - CDO			4	1.A FE	11,000,000	97.1413	10,685,545	11,000,000	11,000,000					5.239	5.965	JAJO	121,664	244,322	08/16/2021	10/16/2034
12555X-AE-1	CIFC 2019-VI B - CDO			4	1.C FE	20,000,000	96.5644	19,312,880	20,000,000	20,000,000					5.979	6.716	JAJO	252,453	593,867	12/02/2019	01/18/2033
12555X-AG-6	CIFC 2019-VI C - CDO			4	1.F FE	9,500,000	96.0680	9,126,460	9,500,000	9,500,000					6.779	7.529	JAJO	135,959	358,931	12/02/2019	01/18/2033
12565K-AA-5	CLIF 211 A - RMBS			2	1.F FE	17,904,010	85.1112	16,483,397	19,366,889	17,915,062		11,185			1.640	2.036	MON	11,470	189,366	12/08/2022	02/18/2046
12565K-AC-1	CLIF 211 B - RMBS			4	2.B FE	3,657,280	83.2302	3,044,532	3,657,964	3,657,327		20			2.380	2.381	MON	3,144	87,060	02/17/2021	02/18/2046
12569E-AJ-6	CIFC 227 C - CDO			4,5	1.F FE	5,500,000	99.0004	5,445,021	5,500,000	5,500,000					7.515	7.621	JAJO	37,891		10/14/2022	10/22/2035
12569G-AA-0	CIFC 227 E - CDO			4,5	3.C FE	4,387,500	97.0178	4,365,800	4,500,000	4,388,592		1,092			12.605	13.179	JAJO	51,998		10/14/2022	10/22/2035
12570L-AA-6	CIFC 221 A - CDO			4,5	1.A FE	40,000,000	96.8909	38,756,341	40,000,000	40,000,000					5.249	5.885	JAJO	437,378	670,993	01/27/2022	04/17/2035
12570L-AE-8	CIFC 221 C - CDO			4,5	1.F FE	15,105,000	90.6240	13,688,750	15,105,000	15,105,000					6.029	6.675	JAJO	192,213	325,712	01/27/2022	04/17/2035
12570L-AG-3	CIFC 221 D - CDO			4,5	2.C FE	17,000,000	86.4710	14,700,070	17,000,000	17,000,000					6.979	7.645	JAJO	250,421	465,717	01/27/2022	04/17/2035
12807C-AA-1	CAI 2020-1 A - ABS		C	2	1.F FE	23,949,373	86.7185	21,390,752	24,666,875	23,962,864		13,620			2.220	2.379	MON	9,127	472,698	05/25/2022	09/25/2045
13876L-AN-7	CANYC 2020-1 CR - CDO			4	1.F FE	1,250,000	92.9001	1,161,251	1,250,000	1,250,000					6.129	6.868	JAJO	16,174	38,759	04/28/2021	07/15/2034
13876R-AG-9	CANYC 2020-3 C - CDO			4	1.F FE	6,000,000	95.6444	5,738,667	6,000,000	6,000,000					6.579	7.324	JAJO	83,336	213,568	12/04/2020	01/15/2034
13876R-AJ-3	CANYC 2020-3 D - CDO			4	2.C FE	1,000,000	93.6375	936,375	1,000,000	1,000,000					7.779	8.547	JAJO	16,423	47,828	12/04/2020	01/15/2034
13876X-AL-5	CANYC 2021-2 C - CDO			4	1.F FE	1,750,000	94.5222	1,654,139	1,750,000	1,750,000					6.379	7.121	JAJO	23,567	58,723	04/12/2021	04/17/2034
14016T-AG-4	C4US 1 C - CDO			4	1.F FE	3,233,750	95.3745	3,099,671	3,250,000	3,307,333		73,519			6.644	6.439	JAJO	44,983	100,504	12/03/2021	01/18/2035
14016T-AJ-8	C4US 1 D - CDO			4	2.C FE	2,970,600	88.9818	2,669,453	3,000,000	3,040,331		69,629			7.814	7.690	JAJO	48,836	122,120	12/03/2021	01/18/2035
14309Y-BW-3	CGMS 2012-4 CR - CDO			4	1.F FE	3,150,000	95.3165	3,002,469	3,150,000	3,150,000					6.925	7.429	JAJO	41,807	118,281	09/07/2021	04/22/2032
14312D-AG-8	CGMS 2021-8 D - CDO			4	2.C FE	2,375,875	89.8603	2,147,661	2,390,000	2,385,832		9,957			7.279	8.065	JAJO	36,727	105,747	03/15/2022	10/15/2034
14314H-AU-8	CGMS 2019-3 BR - CDO			4	1.F FE	4,000,000	95.3671	3,814,684	4,000,000	4,000,000					6.543	6.633	JAJO	53,068	118,219	12/17/2021	10/20/2032
14315J-AS-8	CGMS 2017-2 AJR - CDO			4	1.A FE	20,000,000	97.1296	19,425,928	20,000,000	20,000,000					5.643	5.717	JAJO	228,838	495,540	03/26/2021	07/20/2031
14316E-AS-8	CGMS 2019-2 BR - CDO			4	1.F FE	3,700,000	94.0236	3,478,875	3,700,000	3,700,000					6.279	7.020	JAJO	49,047	104,312	12/15/2021	07/15/2032
14316M-AA-9	CGMS 2021-1 A1 - CDO			4	1.A FE	30,000,000	97.0179	29,105,379	30,000,000	30,000,000					5.219	5.941	JAJO	330,546	651,906	02/02/2021	04/17/2034
14316W-AE-9	CGMS 2021-7 B - CDO			4	1.F FE	3,750,000	93.3907	3,502,151	3,750,000	3,750,000					6.179	6.918	JAJO	48,918	123,180	08/11/2021	10/15/2035
14317K-AG-9	CGMS 2021-9 D - CDO			4	2.C FE	1,500,000	92.4308	1,386,461	1,500,000	1,500,000					7.443	7.547	JAJO	22,638	63,415	09/17/2021	10/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14686A-AU-3	CARVL II CR - CDO			4	1.F FE	1,500,000	94.0098	1,410,148	1,500,000	1,500,000					6.243	6.326	JAJO	18,988	46,290	02/25/2021	04/20/2032
14686F-AG-3	CARVL 6 D - CDO			4,5	2.C FE	2,500,000	92.5627	2,314,068	2,500,000	2,500,000					5.105	5.645	JAJO	75,509		04/22/2022	04/21/2034
14687E-AG-5	CARVL IV C - CDO			4	1.F FE	2,000,000	92.9862	1,859,725	2,000,000	2,000,000					6.293	6.378	JAJO	25,520	73,660	06/17/2021	07/20/2034
14687E-AJ-9	CARVL IV D - CDO			4	2.C FE	2,750,000	91.3386	2,511,812	2,750,000	2,750,000					7.493	7.598	JAJO	41,781	142,991	06/17/2021	07/20/2034
14687M-AG-7	CARVL 5 D - CDO			4	2.C FE	2,000,000	93.6916	1,873,833	2,000,000	2,000,000					7.329	7.390	JAJO	30,945	74,328	11/24/2021	10/15/2034
14855J-AB-1	CLAST 161 A - ABS			2	1.G FE	1,786,234	87.0534	1,543,402	1,772,937	1,773,936		(12,075)			4.450	3.982	MON	3,506	78,896	05/06/2021	08/15/2041
15032F-AJ-5	CEDF VII D - CDO			4	2.C FE	1,720,250	92.0000	1,610,000	1,750,000	1,799,786		76,299			6.793	6.196	JAJO	24,104	63,764	03/23/2021	01/21/2031
15034A-AE-5	CEDF XIV C - CDO			4	1.F FE	3,500,000	92.4096	3,234,336	3,500,000	3,500,000					5.929	6.664	JAJO	43,810	101,389	04/23/2021	07/15/2033
15186A-AA-9	CBCF 2 A1 - CDO			4	1.A FE	1,828,070	86.8652	1,587,956	1,828,070	1,828,070					3.050	3.062	JAJO	10,222	42,591	12/21/2021	01/25/2040
15186A-AE-1	CBCF 2 B - CDO		C	4	1.D FE	2,283,070	83.1861	1,899,198	2,283,070	2,283,070					3.350	3.364	JAJO	14,022	58,424	12/21/2021	01/25/2040
15673E-AA-1	CERB XXVIII A - CDO			4	1.A FE	27,157,444	99.3296	26,975,373	27,157,444	27,157,444					5.929	6.658	JAJO	339,932	784,280	09/24/2020	10/15/2031
15673F-AA-8	CERB 27 A1 - CDO			4	1.A FE	40,000,000	98.6076	39,443,026	40,000,000	40,000,000					5.879	5.907	JAJO	496,461	1,134,772	11/21/2019	01/15/2032
15673F-AC-4	CERB 27 B - CDO			4	1.C FE	28,000,000	97.8672	27,402,812	28,000,000	28,000,000					6.779	6.826	JAJO	400,723	1,051,240	11/21/2019	01/15/2032
15673F-AD-2	CERB 27 C1 - CDO			4	1.G FE	10,000,000	98.1958	9,819,583	10,000,000	10,000,000					7.879	7.945	JAJO	166,337	487,582	11/21/2019	01/15/2032
15674L-AA-4	CERB 32 A - CDO			4	1.A FE	27,500,000	96.9514	26,661,637	27,500,000	27,500,000					5.699	1.816	JAJO	330,867	729,693	03/30/2021	04/22/2033
171512-AA-4	CHMML IV A1 - CDO			4	1.A FE	35,000,000	96.0792	33,627,731	35,000,000	35,000,000					6.075	6.154	JAJO	407,502	1,004,137	11/08/2019	01/23/2032
171512-AE-6	CHMML IV B - CDO			4	1.C FE	29,437,188	97.4349	29,067,765	29,833,000	29,464,883		27,696			6.875	7.343	JAJO	393,087	949,668	09/28/2022	01/23/2032
171512-AG-1	CHMML IV C - CDO			4	1.G FE	10,000,000	95.2772	9,527,721	10,000,000	10,000,000					7.975	8.090	JAJO	152,846	479,007	11/08/2019	01/23/2032
17151J-AC-3	CHMML I B - CDO			4,5	1.C FE	5,000,000	94.5137	4,725,687	5,000,000	5,000,000					6.263	6.307	JAJO	63,503	89,687	04/22/2022	04/20/2034
17151J-AE-9	CHMML I C - CDO			4,5	1.F FE	16,500,000	94.2724	15,554,954	16,500,000	16,500,000					7.113	7.173	JAJO	238,000	355,573	04/22/2022	04/20/2034
17151K-AA-4	CHMML III A1 - CDO			4	1.A FE	25,000,000	95.8151	23,953,775	25,000,000	25,000,000					5.825	6.313	JAJO	279,094	643,328	10/01/2021	10/24/2033
17151K-AG-1	CHMML III B1 - CDO			4	1.C FE	25,000,000	93.8541	23,463,523	25,000,000	25,000,000					6.258	6.719	JAJO	295,537	741,662	10/01/2021	10/24/2033
17151K-AJ-5	CHMML III C - CDO			4	1.G FE	5,000,000	90.6052	4,530,260	5,000,000	5,000,000					6.958	7.431	JAJO	65,719	182,749	10/01/2021	10/24/2033
17181T-AC-5	CIFC 2018-IV A2 - CDO			4	1.C FE	1,967,340	96.6022	1,932,044	2,000,000	2,115,445		155,554			5.779	4.993	JAJO	24,401	55,342	11/06/2019	10/17/2031
17181T-AE-1	CIFC 2018-IV B - CDO			4	1.F FE	1,503,000	94.7336	1,421,004	1,500,000	1,559,579		56,822			6.179	6.006	JAJO	19,567	47,573	08/03/2021	10/17/2031
17182X-AS-0	CIFC 194R BR - CDO			4	1.F FE	13,045,000	92.9180	12,121,158	13,045,000	13,045,000					6.179	6.222	JAJO	170,170	411,137	09/30/2021	10/15/2036
17182X-AU-5	CIFC 194R CR - CDO			4	2.C FE	12,500,000	93.4770	11,684,625	12,500,000	12,500,000					7.179	7.239	JAJO	189,450	521,391	09/30/2021	10/15/2036
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G FE	24,998,618	88.4524	22,113,088	25,000,000	24,998,634		18			3.300	3.300	MON	13,750	815,833	12/14/2021	12/26/2051
197363-BA-1	CECLO 29R CR - CDO			4	1.F FE	1,800,000	93.2368	1,678,263	1,800,000	1,800,000					6.443	6.530	JAJO	23,515	56,507	10/26/2021	10/20/2034
19737L-AL-7	CECLO 31 C - CDO			4	1.F FE	5,000,000	94.0054	4,700,268	5,000,000	5,000,000					6.493	6.582	JAJO	65,827	166,975	02/01/2021	04/20/2034
20633K-AA-6	TUNES 221 A2 - ABS			4	1.E FE	25,293,883	97.6547	25,296,473	25,904,000	25,293,915		32			6.500	6.663	MON	42,094		12/08/2022	01/20/2073
22284H-AC-7	COV 3 B - CDO			4	1.B FE	8,660,000	96.3563	8,344,459	8,660,000	8,660,000					5.929	6.650	JAJO	108,398	250,865	08/09/2017	10/15/2029
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	6,000,000	91.2443	5,474,658	6,000,000	6,000,000					4.241	4.274	MON	11,309	254,460	06/26/2018	07/15/2048
23317*-AA-8	DD SOUTH 4 LC - ABS			4	1.B	2,560,200	92.6061	2,340,128	2,526,970	2,549,592		(3,187)			3.721	3.567	MON	4,179	104,999	04/01/2019	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV - ABS			4	1.B	4,505,081	87.8487	3,973,144	4,522,712	4,508,778		1,084			3.550	3.585	MON	11,596	173,211	04/01/2019	09/05/2033
23317*-AD-2	DULLES DISCOVERY IV - ABS			1	1.B	3,359,280	96.8954	3,254,989	3,359,280	3,359,281					5.680	5.680	MON	13,781	190,807	08/31/2018	09/05/2033
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	33,993,445	86.6170	29,449,792	34,000,000	33,995,530		1,969			2.060	2.073	MON	11,673	700,400	02/24/2021	02/27/2051
23802W-AG-6	COLO 212 A2 - ABS			4	1.G FE	25,327,094	85.8280	22,390,813	26,088,000	25,412,898		85,798			2.400	3.113	MON	10,435	565,232	06/14/2022	10/25/2051
24460X-AA-8	DPATH 2021-2 A1 - CDO			4	1.A FE	40,000,000	97.0698	38,827,904	40,000,000	40,000,000					5.679	6.405	JAJO	479,572	934,065	12/06/2021	01/17/2034
24460X-AC-4	DPATH 2021-2 B1 - CDO			4	1.C FE	10,000,000	93.6493	9,364,935	10,000,000	10,000,000					6.079	6.817	JAJO	128,337	266,961	12/06/2021	01/17/2034
24460X-AG-5	DPATH 2021-2 C - CDO			4	1.F FE	15,100,000	93.6325	14,138,511	15,100,000	15,100,000					6.979	7.731	JAJO	222,479	516,738	12/15/2021	01/17/2034
24460X-AJ-9	DPATH 2021-2 D - CDO			4	2.C FE	10,000,000	91.1135	9,111,345	10,000,000	10,000,000					8.179	8.954	JAJO	172,671	442,544	12/06/2021	01/17/2034
24461B-AA-5	DPATH 2022-1 A1 - CDO			4,5	1.A FE	30,000,000	97.7723	29,331,678	30,000,000	30,000,000					5.814	6.504	JAJO	368,195	501,802	04/18/2022	07/15/2033
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.E FE	9,355,667	85.3090	7,981,226	9,355,667	9,355,667					2.000	2.000	JD	10,915	192,010	03/04/2020	12/10/2029
24737B-AA-3	DELTA AIRLINES 2019-1 PASS THROUGH TRUST			1	2.A FE	2,500,000	96.8130	2,420,325	2,500,000	2,500,000					3.204	3.200	AO	14,685	80,100	03/06/2019	10/25/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26113*-AA-7	Dyal Capital Partners IV Issuer (B) - AB			1	1.F PL	9,450,000	83.6105	7,901,195	9,450,000	9,450,000					3.650	3.648	FA	123,598	344,925	02/05/2021	02/22/2041
26113@-AA-5	Dyal Capital Partners IV Issuer (A) - AB			1	1.F PL	17,550,000	83.6105	14,673,647	17,550,000	17,550,000					3.650	3.648	FA	229,539	640,575	02/05/2021	02/22/2041
262431-AE-9	DRSLF 50 C - CDO			4	1.E FE	6,817,950	95.3952	6,629,964	6,950,000	7,318,531		494,407			6.329	5.643	JAJO	92,863	229,634	03/04/2020	07/15/2030
26244K-AN-6	DRSLF 41 AR - CDO			4	1.A FE	9,878,000	97.8526	9,785,265	10,000,000	10,389,860		513,575			5.049	3.635	JAJO	106,593	199,919	03/11/2019	04/15/2031
26244K-AQ-9	DRSLF 41 BR - CDO			4	1.C FE	16,270,000	95.8059	15,587,614	16,270,000	16,270,000					5.379	6.099	JAJO	184,762	380,004	03/14/2018	04/15/2031
26244Q-AN-3	DRSLF 49 AR - CDO			4	1.A FE	9,426,838	98.2633	9,330,305	9,495,204	9,551,534		124,696			5.144	4.911	JAJO	101,751	166,083	03/22/2022	07/18/2030
26245C-BG-7	DRSLF 43 1R2 - CDO			4	1.C FE	26,100,000	95.1172	24,825,581	26,100,000	26,100,000					5.843	5.923	JAJO	309,218	699,604	03/18/2021	04/20/2034
26245R-AA-8	DRSLF 58 A1 - CDO			4	1.A FE	9,878,000	97.9832	9,798,318	10,000,000	10,352,576		477,348			5.079	3.548	JAJO	107,226	206,345	03/15/2019	07/17/2031
26245X-AL-1	DRSLF 86R A1R - CDO			4	1.A FE	52,200,000	96.9608	50,613,557	52,200,000	52,200,000					5.179	3.366	JAJO	570,741	1,129,902	06/10/2021	07/17/2034
26245X-AQ-0	DRSLF 86R BR - CDO			4	1.C FE	10,270,000	95.4288	9,800,536	10,270,000	10,270,000					5.779	3.970	JAJO	125,298	284,605	06/10/2021	07/17/2034
26246E-AG-3	DRSLF 83 C - CDO			4	1.F FE	3,000,000	94.6290	2,838,869	3,000,000	3,000,000					6.344	6.394	JAJO	39,648	97,194	11/23/2020	01/20/2032
26246E-AJ-7	DRSLF 83 D - CDO			4	2.C FE	1,000,000	94.2260	942,260	1,000,000	1,000,000					7.694	7.767	JAJO	16,029	46,086	11/23/2020	01/20/2032
262487-AG-6	DRSLF 95 D - CDO			4	2.C FE	2,000,000	88.1197	1,762,393	2,000,000	2,000,000					7.575	7.738	FMAN	17,255	96,984	07/29/2021	08/21/2034
262488-AE-9	DRSLF 92 C - CDO			4	1.F FE	3,150,000	92.6013	2,916,942	3,150,000	3,150,000					6.675	6.822	FMAN	23,948	113,665	08/19/2021	11/20/2034
26251L-AC-8	DRSLF 64 A - CDO			4	1.A FE	19,782,380	97.6831	19,585,468	20,050,000	20,687,918		897,947			5.164	3.461	JAJO	215,692	409,707	03/19/2019	04/18/2031
26252N-AN-9	DRSLF 72 AR - CDO			4	1.A FE	30,000,000	97.6918	29,307,552	30,000,000	30,000,000					5.686	5.730	FMAN	222,707	708,193	04/29/2021	05/15/2032
26252Q-AJ-1	DRSLF 68 AR - CDO			4	1.A FE	40,000,000	97.2942	38,917,697	40,000,000	40,000,000					5.249	5.972	JAJO	443,261	881,233	07/01/2021	07/15/2035
26252Q-AL-6	DRSLF 68 BR - CDO			4	1.C FE	15,000,000	95.9940	14,399,106	15,000,000	15,000,000					5.779	6.512	JAJO	183,006	411,508	07/01/2021	07/15/2035
26252Q-AN-2	DRSLF 68 CR - CDO			4	1.F FE	10,000,000	93.1065	9,310,646	10,000,000	10,000,000					6.129	6.868	JAJO	129,393	310,019	07/01/2021	07/15/2035
26252Q-AQ-5	DRSLF 68 DR - CDO			4	2.C FE	6,500,000	88.6211	5,760,374	6,500,000	6,500,000					7.429	8.191	JAJO	101,944	287,656	07/01/2021	07/15/2035
26253B-AJ-3	DRSLF 104 C - CDO			4,5	1.F FE	14,500,000	98.9496	14,347,699	14,500,000	14,500,000					7.097	7.189	FMAN	331,581		07/28/2022	08/20/2034
26253B-AL-8	DRSLF 104 D - CDO			4,5	2.C FE	10,395,000	93.2780	9,794,192	10,500,000	10,399,524		4,524			8.397	8.662	FMAN	284,094		07/28/2022	08/20/2034
26746*-AA-2	Dyal Capital Partners III Issuer (B) - A			1	1.G PL	14,232,338	88.4850	12,593,482	14,232,338	14,232,338					4.400	4.400	JD	67,975	626,223	06/11/2020	06/15/2040
26746@-AA-0	Dyal Capital Partners III Issuer (A) - A			1	1.G PL	24,767,662	88.4850	21,915,663	24,767,662	24,767,662					4.400	4.400	JD	118,292	1,089,777	06/11/2020	06/15/2040
278300-AN-8	EATON 2020-1 CR - CDO			4	1.F FE	2,000,000	93.3476	1,866,951	2,000,000	2,000,000					6.129	6.868	JAJO	25,879	62,014	08/13/2021	10/16/2034
278300-AQ-1	EATON 2020-1 DR - CDO			4	2.C FE	2,750,000	92.6802	2,548,705	2,750,000	2,750,000					7.179	7.936	JAJO	41,679	114,706	08/13/2021	10/16/2034
27830K-AY-0	EATON 151R CR - CDO			4	1.F FE	1,199,040	93.6345	1,123,614	1,200,000	1,252,863		53,584			6.143	5.157	JAJO	14,947	35,816	01/26/2021	01/22/2030
27830T-AG-0	EATON 2014-1 C - CDO			4	1.F FE	5,085,219	93.9518	4,825,913	5,136,585	5,472,093		404,680			6.179	5.467	JAJO	67,006	161,889	01/07/2020	07/15/2030
28622E-AJ-7	AIMPT 2113 C1 - CDO			4	1.F FE	3,500,000	92.3439	3,232,036	3,500,000	3,500,000					6.429	6.476	JAJO	47,504	145,718	06/09/2021	07/15/2034
28623M-AJ-8	AIMPT 2021-12 C2 - CDO			4	1.F FE	3,500,000	95.0333	3,326,165	3,500,000	3,500,000					6.543	6.636	JAJO	46,434	118,657	02/11/2021	04/20/2032
290015-AQ-9	ELMM1 1R CR - CDO			4	1.F FE	3,750,000	96.6426	3,624,098	3,750,000	3,750,000					6.943	7.042	JAJO	52,792	142,341	10/15/2020	10/20/2033
290015-AS-5	ELMM1 1R DR - CDO			4	2.C FE	3,585,750	93.3766	3,268,181	3,500,000	3,730,385		149,595			8.643	7.668	JAJO	61,338	193,178	04/15/2021	10/20/2033
29002G-AD-3	ELMM4 IV C - CDO			4	1.F FE	878,000	93.8639	938,639	1,000,000	978,519		86,427			6.129	7.269	JAJO	12,939	31,007	04/13/2020	04/15/2033
29002H-AQ-2	ELMM3 III CR - CDO			4	1.F FE	2,500,000	92.1712	2,304,280	2,500,000	2,500,000					6.343	6.505	JAJO	32,153	80,408	09/10/2021	10/20/2034
29002H-AS-8	ELMM3 III DR - CDO			4	2.C FE	1,125,000	94.6169	1,064,440	1,125,000	1,125,000					7.393	7.491	JAJO	16,864	48,324	09/10/2021	10/20/2034
29002L-AG-5	ELM11 XI D - CDO			4	2.C FE	1,750,000	93.3567	1,633,742	1,750,000	1,750,000					7.193	7.292	JAJO	25,524	74,040	08/18/2021	10/20/2034
29002Q-AE-9	ELMM7 VII C - CDO			4	1.F FE	5,000,000	94.4509	4,722,543	5,000,000	5,000,000					6.329	7.075	JAJO	66,808	166,161	11/24/2020	01/17/2034
29002Q-AG-4	ELMM7 VII D - CDO			4	2.C FE	2,000,000	96.0326	1,920,652	2,000,000	2,000,000					7.794	8.451	JAJO	32,900	93,764	11/24/2020	01/17/2034
29003B-AN-1	ELMM5 5R CR - CDO			4	1.F FE	3,201,573	91.8603	2,974,436	3,238,000	3,247,598		46,025			6.243	6.283	JAJO	40,988	82,288	03/24/2022	10/24/2034
29003B-AP-6	ELMM5 5R DR - CDO			4	2.C FE	1,715,000	92.9444	1,593,996	1,715,000	1,715,000					7.343	7.445	JAJO	25,535	72,052	06/17/2021	10/24/2034
29414H-AA-9	EOLE FINANCE SPC		C	1	1.C FE	4,138,909	98.0460	4,061,158	4,142,095	4,141,597		352			2.341	2.359	FMAN	9,966	96,966	04/10/2014	02/24/2024
30191E-AL-9	FDF 5R CR - CDO			4	1.F FE	1,500,000	83.0313	1,245,469	1,500,000	1,500,000					3.919	3.919	JJ	25,474	29,393	01/11/2022	01/25/2038
30295#-AA-5	Fidelity Real Estate Company LLC CTL			1	1.E	19,994,055	76.8605	15,367,537	19,994,055	19,994,055					2.800	2.786	MON	48,331	517,676	03/04/2020	04/30/2040
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS			1	1.D FE	4,465,274	81.3110	3,630,759	4,465,274	4,465,274					1.875	1.875	FA	30,466	83,724	07/30/2020	08/20/2035
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS			4	1.A PL	18,091,601	96.5175	17,752,609	18,393,151	18,107,869		29,435			2.000	2.074	MON	6,131	368,616	10/15/2020	10/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33767J-AC-6	FKH 2020-SFR2 B - RMBS			4	1.B FE	11,499,864	88.7137	10,202,072	11,500,000	11,496,538		(1,530)			1.567	1.558	MON	15,017	180,205	10/02/2020	10/19/2037
33767J-AE-2	FKH 2020-SFR2 C - RMBS			4	1.E FE	11,999,694	88.0470	10,565,637	12,000,000	11,996,073		(1,667)			1.667	1.658	MON	16,670	200,040	10/02/2020	10/19/2037
33767P-AA-6	FKH 2022-SFR2 A - RMBS			4	1.A FE	19,183,386	94.3071	18,755,349	19,887,529	19,225,104		41,746			4.250	5.078	MON	70,435	357,523	06/15/2022	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - RMBS			4	1.A FE	8,949,007	93.8245	8,396,723	8,949,389	8,947,081		(1,926)			4.145	4.141	MON	30,913	229,784	04/05/2022	05/19/2039
33768N-AC-6	FKH 2022-SFR1 B - RMBS			4	1.D FE	4,999,886	93.6430	4,682,151	5,000,000	4,998,435		(1,450)			4.493	4.492	MON	18,721	139,158	04/05/2022	05/19/2039
33829W-AC-3	MORGN 2019-5 AR - CDO			4,5	1.A FE	40,000,000	96.7636	38,705,428	40,000,000	40,000,000					5.194	5.884	JAJO	438,572	690,025	02/09/2022	04/16/2035
33829W-AE-9	MORGN 2019-5 BR - CDO			4,5	1.C FE	9,000,000	95.1393	8,562,537	9,000,000	9,000,000					5.714	6.412	JAJO	108,559	185,936	02/09/2022	04/16/2035
33833V-AJ-4	MORGN 217 D - CDO			4	2.C FE	2,000,000	87.9530	1,759,060	2,000,000	2,000,000					7.225	7.737	JAJO	27,694	80,635	03/05/2021	04/23/2034
33834W-AE-2	MORGN 2019-4 CR - CDO			4	1.E FE	8,000,000	95.4700	7,637,604	8,000,000	8,000,000					6.643	6.733	JAJO	107,757	279,327	01/15/2021	04/22/2030
33835A-AJ-8	MORGN 2020-6 A1R - CDO			4	1.A FE	44,095,975	96.6002	42,938,783	44,450,000	44,160,547		64,572			5.475	6.102	JAJO	466,411	798,118	09/01/2022	10/23/2034
33883Q-AG-0	FLAT 22 C - CDO			4	1.F FE	2,700,000	91.9282	2,482,061	2,700,000	2,700,000					6.079	6.817	JAJO	34,651	79,157	09/27/2021	10/15/2034
33883Q-AJ-4	FLAT 22 D - CDO			4	2.C FE	2,500,000	92.7260	2,318,150	2,500,000	2,500,000					7.179	7.936	JAJO	37,890	99,724	09/27/2021	10/15/2034
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	32,654,697	87.0310	28,626,223	32,892,000	32,698,227		43,159			3.250	3.436	MON	17,817	1,068,990	11/23/2021	11/27/2051
34486*-AA-0	FOOTBALL CLUB TERMINAL NOTES 2024 TRUST			1	1.F FE	7,230,000	97.1839	7,026,394	7,230,000	7,230,000					3.410	3.407	OCT	58,896	249,967	07/30/2012	10/05/2024
34502*-AB-8	NATIONAL FOOTBALL LEAGUE, INC.			1	1.F FE	16,939,040	93.9303	15,028,845	16,000,000	16,609,922		(119,060)			3.310	2.498	OCT	129,458	536,956	02/17/2020	10/05/2027
34535A-AC-4	FORDO 2022-C A2B - ABS			4,5	1.A FE	12,000,000	100.1570	12,018,846	12,000,000	12,000,000					4.327	4.356	MON	24,521	91,800	09/20/2022	04/15/2025
34918R-AE-0	FWIA 2021-2 C - CDO			4	1.F FE	3,500,000	93.6333	3,277,165	3,500,000	3,500,000					6.493	6.581	JAJO	46,079	125,093	08/04/2021	10/20/2034
34960N-AU-0	FCBSL 3R DR - CDO			4	2.B FE	3,250,000	94.2806	3,064,121	3,250,000	3,250,000					7.544	7.614	JAJO	51,077	144,702	01/04/2022	04/18/2031
34962U-AC-2	FCO XV AT - CDO			4	1.A FE	57,532,500	97.6220	56,132,664	57,500,000	58,496,419		965,973			5.908	5.375	JAJO	641,721	1,539,915	08/05/2021	04/25/2033
34962U-AE-8	FCO XV B - CDO			4	1.C FE	8,500,000	95.1673	8,089,217	8,500,000	8,500,000					6.208	6.224	JAJO	99,680	253,494	03/05/2021	04/25/2033
34962U-AG-3	FCO XV C - CDO			4	1.F FE	9,000,000	95.7101	8,613,906	9,000,000	9,000,000					7.008	7.037	JAJO	119,143	341,405	03/05/2021	04/25/2033
34963W-AE-3	FCBSL 14 C - CDO			4	1.F FE	2,500,000	95.8682	2,396,705	2,500,000	2,500,000					6.775	7.279	JAJO	32,461	83,010	11/05/2021	10/23/2034
34963W-AJ-2	FCBSL 14 B2 - CDO			4	1.C FE	2,650,000	81.5894	2,162,118	2,650,000	2,650,000					3.150	3.162	JAJO	15,768	75,359	11/05/2021	10/23/2034
34964H-AE-5	FCBSL 17 B2 - CDO			4	1.C FE	1,600,000	89.9180	1,438,687	1,600,000	1,600,000					4.794	4.822	JAJO	14,275	31,747	04/29/2022	10/23/2034
34964H-AJ-4	FCBSL 17 C2 - CDO			4	1.F FE	2,125,000	89.4248	1,900,276	2,125,000	2,125,000					5.589	5.628	JAJO	22,104	49,156	04/29/2022	10/23/2034
34964R-AC-7	FCO 19 AT - CDO			4,5	1.A FE	50,000,000	98.7185	49,359,225	50,000,000	50,000,000					5.230	7.656	JAJO	799,066		08/10/2022	10/17/2033
34964R-AE-3	FCO 19 B - CDO			4,5	1.C FE	8,000,000	98.9806	7,918,449	8,000,000	8,000,000					6.330	6.421	JAJO	154,739		08/10/2022	10/17/2033
361528-AA-0	GBXL 2022-1 A - ABS			4	1.F FE	14,129,036	83.8753	12,228,721	14,579,646	14,135,173		6,137			2.870	3.024	MON	12,786	333,974	04/21/2022	02/20/2052
36320M-AN-8	GALXY XX BR - CDO			4	1.C FE	40,000,000	95.4208	38,168,328	40,000,000	40,000,000					5.593	5.667	JAJO	453,620	970,802	03/14/2018	04/21/2031
37959P-AG-2	SEACO 2021-2 A - RMBS		C	4	1.F FE	18,615,930	86.4131	17,805,997	20,605,664	18,663,909		47,980			1.950	2.588	MON	15,626	234,389	05/25/2022	08/19/2041
380881-FH-0	GCCT 2022-2 A - ABS		A	4	1.A FE	21,000,000	99.4960	20,894,170	21,000,000	21,000,000					4.057	4.083	MON	40,235	336,424	01/27/2022	01/15/2026
38123H-AS-3	GOLD9 IX BR2 - CDO			4	1.C FE	29,000,000	96.3508	27,941,726	29,000,000	29,000,000					6.015	6.403	JAJO	300,401	807,239	09/20/2018	10/29/2029
38123H-AU-8	GOLD9 IX CR2 - CDO			4	1.F FE	1,500,000	96.5876	1,448,814	1,500,000	1,500,000					6.515	6.913	JAJO	16,830	49,400	04/05/2021	10/29/2029
38137P-AQ-3	GLD10 10R AR - CDO			4	1.A FE	19,896,000	98.6726	19,734,518	20,000,000	20,152,504		256,504			5.363	5.017	JAJO	217,482	374,797	03/14/2022	07/21/2031
38138T-AC-5	GLM 10 A - CDO			4	1.A FE	30,000,000	96.7262	29,017,856	30,000,000	30,000,000					5.343	5.414	JAJO	325,006	652,060	06/25/2021	07/20/2034
38138T-AG-6	GLM 10 C - CDO			4	1.F FE	9,350,000	92.3869	8,638,180	9,350,000	9,350,000					6.193	6.277	JAJO	117,409	283,804	06/25/2021	07/20/2034
38138T-AJ-0	GLM 10 D - CDO			4	2.C FE	12,750,000	89.7063	11,437,549	12,750,000	12,750,000					7.293	7.394	JAJO	188,543	529,204	06/25/2021	07/20/2034
38139B-AG-4	GLM 15 C - CDO			4,5	1.F FE	10,000,000	99.0430	9,904,298	10,000,000	10,000,000					7.913	8.558	JAJO	303,344		07/08/2022	07/20/2033
38139B-AJ-8	GLM 15 D - CDO			4,5	2.B FE	7,840,000	95.9810	7,678,484	8,000,000	7,866,858		26,858			8.923	9.895	JAJO	273,648		07/08/2022	07/20/2033
381733-AE-4	GCBSL 60 C - CDO			4,5	1.E FE	9,000,000	93.5972	8,423,750	9,000,000	9,000,000					6.960	6.960	JAJO	118,320	216,229	03/25/2022	10/25/2034
381733-AG-9	GCBSL 60 D - CDO			4,5	2.B FE	5,970,000	91.1234	5,467,406	6,000,000	6,039,661		69,661			7.830	7.743	JAJO	88,740	171,413	03/25/2022	10/25/2034
381743-AA-1	GOCAP 54 A - CDO			2	1.A FE	44,250,000	96.0168	42,487,447	44,250,000	44,250,000					6.062	6.336	FMAN	409,787	1,406,067	07/09/2021	08/05/2033
381743-AC-7	GOCAP 54 B - CDO			2	1.B FE	18,250,000	94.1357	17,179,758	18,250,000	18,250,000					6.382	6.668	FMAN	177,931	654,201	07/09/2021	08/05/2033
381743-AE-3	GOCAP 54 C - CDO			2	1.E FE	13,000,000	93.6184	12,170,386	13,000,000	13,000,000					7.182	7.481	FMAN	142,634	598,317	07/09/2021	08/05/2033
38176P-AA-0	GOCAP 44 A1N - CDO			4	1.A FE	27,000,000	98.7959	26,674,892	27,000,000	27,000,000					6.202	6.471	FMAN	255,815	783,817	06/07/2019	06/21/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38176P-AC-6	GOCAP 44 A2A - CDO			4	1.A FE	10,000,000	97.8994	9,789,936	10,000,000	10,000,000					6.432	6.709	FMAN	98,260	313,750	06/07/2019	06/21/2031
38176P-AE-2	GOCAP 44 B - CDO			4	1.C FE	17,000,000	97.2194	16,527,296	17,000,000	17,000,000					6.932	7.218	FMAN	180,028	620,028	06/07/2019	06/21/2031
38176P-AG-7	GOCAP 44 C - CDO			4	1.F FE	15,000,000	96.0929	14,413,937	15,000,000	15,000,000					7.982	8.289	FMAN	182,911	707,646	06/07/2019	06/21/2031
38176Y-AA-1	GOCAP 46 A1A - CDO			4	1.A FE	42,500,000	98.1484	41,713,063	42,500,000	42,500,000					6.043	6.096	JAJO	520,752	1,225,383	12/06/2019	01/20/2032
38176Y-AE-3	GOCAP 46 A2 - CDO			4	1.A FE	16,000,000	97.7130	15,634,077	16,000,000	16,000,000					6.293	6.341	JAJO	204,159	501,876	12/06/2019	01/20/2032
38176Y-AG-8	GOCAP 46 B - CDO			4	1.C FE	10,000,000	97.5000	9,750,000	10,000,000	10,000,000					6.893	6.951	JAJO	139,766	374,506	12/06/2019	01/20/2032
38176Y-AJ-2	GOCAP 46 C1 - CDO			4	1.F FE	15,000,000	97.5801	14,637,011	15,000,000	15,000,000					7.993	8.071	JAJO	243,107	729,051	12/06/2019	01/20/2032
38177D-AL-2	GCBSL 48B C - CDO			4	1.F FE	3,736,860	96.7681	3,628,804	3,750,000	4,026,671		300,722			6.879	6.265	JAJO	54,460	145,475	02/19/2020	04/17/2033
38177J-AG-0	GCBSL 52B C - CDO			4	1.F FE	5,000,000	96.9709	4,848,543	5,000,000	5,000,000					7.043	7.144	JAJO	71,404	194,857	12/04/2020	01/20/2034
38177J-AJ-4	GCBSL 52B D - CDO			4	2.C FE	2,509,375	96.3889	2,409,723	2,500,000	2,566,173		56,732			8.343	8.006	JAJO	42,292	130,380	12/15/2021	01/20/2034
38178G-AA-8	GOCAP 49 AR - CDO			4	1.A FE	35,000,000	96.8288	33,890,093	35,000,000	35,000,000					5.773	5.814	JAJO	409,692	1,000,480	08/06/2021	08/26/2033
38178G-AC-4	GOCAP 49 BR - CDO			2	1.C FE	30,000,000	93.4208	28,026,252	30,000,000	30,000,000					6.143	6.191	JAJO	373,673	987,054	08/06/2021	08/26/2033
38178G-AE-0	GOCAP 49 CR - CDO			2	1.F FE	20,000,000	92.8043	18,560,865	20,000,000	20,000,000					6.843	6.903	JAJO	277,504	821,369	08/06/2021	08/26/2033
38178L-AE-9	GCBSL 55(B) C - CDO			4	1.F FE	1,000,000	93.8470	938,470	1,000,000	1,000,000					6.443	6.612	JAJO	13,064	35,878	08/02/2021	07/20/2034
38179A-AC-6	GOCAP 57 A2 - CDO			4	1.A FE	15,000,000	96.0609	14,409,141	15,000,000	15,000,000					6.008	6.053	JAJO	170,239	378,989	11/23/2021	10/25/2034
38179A-AE-2	GOCAP 57 B1 - CDO			4	1.C FE	20,000,000	92.9519	18,590,373	20,000,000	20,000,000					6.258	6.307	JAJO	236,430	548,930	11/23/2021	10/25/2034
38179A-AJ-1	GOCAP 57 C - CDO			4	1.F FE	20,000,000	90.8848	18,176,961	20,000,000	20,000,000					6.908	6.967	JAJO	260,985	662,319	11/23/2021	10/25/2034
38179A-AL-6	GOCAP 57 D - CDO			4	2.C FE	7,500,000	90.1286	6,759,647	7,500,000	7,500,000					7.958	8.038	JAJO	112,744	317,057	11/23/2021	10/25/2034
38179G-AJ-8	GOCAP 59 C - CDO			4	1.F FE	20,000,000	91.7323	18,346,451	20,000,000	20,000,000					7.043	7.106	JAJO	285,615	674,705	12/15/2021	01/20/2034
38179G-AL-3	GOCAP 59 D - CDO			4	2.C FE	20,000,000	90.8766	18,175,314	20,000,000	20,000,000					8.243	8.327	JAJO	334,282	875,372	12/15/2021	01/20/2034
38217T-AA-3	GOODG 2020-1 A - ABS			4	1.A FE	9,400,578	82.2518	7,736,014	9,405,283	9,399,947		278			2.630	2.633	AO	52,220	257,335	07/23/2020	04/15/2055
38217U-AA-0	GOODG 2021-1 A - ABS			4	1.A FE	7,327,947	79.5126	5,828,114	7,329,803	7,319,747		(8,217)			2.660	2.665	AO	41,161	201,486	04/21/2021	10/16/2056
398079-BE-2	GWOLF II B1 - CDO			4	1.F FE	1,500,000	93.3243	1,399,864	1,500,000	1,500,000					6.379	7.121	JAJO	20,201	50,334	03/12/2021	04/17/2034
398079-BG-7	GWOLF II B2 - CDO			4	1.F FE	1,500,000	80.2947	1,204,420	1,500,000	1,500,000					3.774	3.792	JAJO	11,951	56,610	03/12/2021	04/17/2034
398079-BJ-1	GWOLF II C1 - CDO			4	2.A FE	4,000,000	91.9890	3,679,561	4,000,000	4,000,000					7.429	8.190	JAJO	62,735	177,040	03/12/2021	04/17/2034
40131Y-AK-9	GUARD 1R BR - CDO			4	1.E FE	9,000,000	80.5021	7,245,192	9,000,000	9,000,000					3.500	3.499	AO	62,125	315,000	10/05/2021	10/20/2037
40172C-AL-5	GUGG 2020-1 CR - CDO			4	1.F FE	8,500,000	96.6912	8,218,749	8,500,000	8,500,000					6.629	7.376	JAJO	118,956	306,887	03/26/2021	04/15/2031
40256L-AC-4	GSM 5 A2 - CDO			4	1.C FE	1,000,000	96.5515	965,515	1,000,000	1,000,000					5.879	6.082	JAJO	12,412	28,459	05/27/2021	07/17/2034
40440X-AG-6	HLM 2021-16 D - CDO			4	2.C FE	1,000,000	90.4714	904,714	1,000,000	1,000,000					7.525	8.045	JAJO	14,422	37,890	11/12/2021	01/23/2035
40637L-AE-0	HLSY 4 C - CDO			4	1.F FE	2,250,000	93.2592	2,098,333	2,250,000	2,250,000					6.393	6.480	JAJO	29,166	72,858	06/04/2021	04/20/2034
40638T-AG-7	HLSY II C - CDO			4	1.F FE	5,991,100	96.0201	5,761,208	6,000,000	6,151,975		159,207			7.773	7.160	JAJO	94,566	166,030	01/12/2022	07/20/2031
40638U-AL-3	HLSY 3 D1 - CDO			4	2.A FE	5,000,000	97.3549	4,867,746	5,000,000	5,000,000					8.665	9.113	JAJO	74,613	271,696	10/21/2020	11/30/2032
41154X-AN-5	HARB 1 D - CDO			4	2.C FE	1,145,984	92.3760	1,058,903	1,146,296	1,182,823		36,810			7.143	6.588	JAJO	16,602	45,835	09/08/2021	01/20/2031
41242*-BT-8	HARDWOOD FUNDING, LLC			1	1.G FE	3,500,000	80.4640	2,816,241	3,500,000	3,500,000					2.990	2.990	JD	6,977	104,650	01/17/2020	06/07/2035
41242*-BU-5	HARDWOOD FUNDING, LLC			1	1.G FE	1,200,000	76.0777	912,933	1,200,000	1,200,000					3.230	3.230	JD	2,584	38,760	01/17/2020	06/07/2040
413717-AW-9	HRPK 1R CR - CDO			4	1.F FE	2,000,000	92.0143	1,840,287	2,000,000	2,000,000					6.193	6.277	JAJO	25,114	60,707	04/16/2021	04/20/2034
413717-AY-5	HRPK 1R DR - CDO			4	2.C FE	3,500,000	92.6833	3,243,915	3,500,000	3,500,000					7.343	7.445	JAJO	52,112	147,046	04/16/2021	04/20/2034
428357-AA-5	HIFI 221 A2 - ABS		C	4	1.F FE	22,009,424	90.9911	20,018,037	22,000,000	22,009,204		(220)			3.939	3.937	FMAN	144,430	618,642	02/07/2022	02/02/2062
440405-AE-8	HORZN 181 A - ABS			4	2.C FE	17,189,115	82.0490	13,880,072	16,916,815	17,112,237		(51,351)			4.458	3.996	MON	33,518	754,151	06/17/2021	12/15/2038
44918M-AC-4	HART 2022-B A2B - ABS			4,5	1.A FE	8,000,000	100.1820	8,014,559	8,000,000	8,000,000					4.387	4.415	MON	16,574	96,436	07/12/2022	05/15/2025
449303-AG-1	ICG 2021-1 C - CDO			4	1.F FE	2,000,000	93.0705	1,861,410	2,000,000	2,000,000					6.279	7.024	JAJO	26,512	65,453	01/29/2021	04/17/2034
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	11,805,211	82.9309	9,795,495	11,811,633	11,804,793		(532)			2.300	2.303	MON	12,074	273,400	02/03/2021	02/16/2054
46602A-AU-6	IVYH VII ARR - CDO			4	1.A FE	20,000,000	96.7485	19,349,704	20,000,000	20,000,000					5.723	5.799	JAJO	232,082	498,258	10/08/2021	10/20/2033
46602A-AW-2	IVYH VII B1R - CDO			4	1.C FE	20,000,000	94.1201	18,824,020	20,000,000	20,000,000					6.143	6.226	JAJO	249,115	579,925	10/08/2021	10/20/2033
46602A-AY-8	IVYH VII CRR - CDO			4	1.G FE	15,000,000	89.3076	13,396,147	15,000,000	15,000,000					6.843	6.940	JAJO	208,128	537,027	10/08/2021	10/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46603P-AA-6	IVYH XVIII A - CDO			4	1.A FE	50,000,000	97.4209	48,710,456	50,000,000	50,000,000					5.825	6.305	JAJO	558,188	1,316,783	03/22/2021	04/22/2033
46603P-AC-2	IVYH XVIII B1 - CDO			4	1.C FE	23,012,500	94.9335	21,834,707	23,000,000	23,196,233		185,205			6.225	6.525	JAJO	274,400	699,509	08/12/2021	04/22/2033
46603P-AG-3	IVYH XVIII C - CDO			4	1.G FE	7,500,000	95.3002	7,147,515	7,500,000	7,500,000					7.025	7.531	JAJO	100,978	289,267	03/22/2021	04/22/2033
46604E-AJ-1	IVYH IX-R BRR - CDO			4,5	1.C FE	10,000,000	89.7417	8,974,175	10,000,000	10,000,000					6.087	6.611	JAJO	116,677	226,126	02/14/2022	04/24/2034
46604E-AL-6	IVYH IX-R CRR - CDO			4,5	1.G FE	12,000,000	91.4459	10,973,510	12,000,000	12,000,000					6.837	7.376	JAJO	157,262	330,101	02/14/2022	04/24/2034
46604E-AN-2	IVYH IX-R DRR - CDO			4,5	2.C FE	6,000,000	89.1794	5,350,765	6,000,000	6,000,000					7.987	8.549	JAJO	91,856	210,092	02/14/2022	04/24/2034
46604E-AQ-5	IVYH IX-R ERR - ABS			4,5	3.C FE	7,760,000	83.5626	6,685,008	8,000,000	7,894,451		134,451			12.280	13.306	JAJO	188,288	503,112	02/14/2022	04/24/2034
47050E-AE-9	JTWN XV C - CDO			4	1.F FE	2,500,000	94.7823	2,369,557	2,500,000	2,500,000					6.529	7.274	JAJO	34,459	87,712	02/03/2020	04/15/2033
477143-AH-4	JBLU AA - ABS			1	1.F FE	15,585,814	82.0100	12,781,926	15,585,814	15,585,814					2.750	2.744	MN	54,767	431,150	10/29/2019	11/15/2033
48251B-BA-7	KKR 16RR B2R - CDO			4	1.F FE	1,150,000	93.0266	1,069,806	1,150,000	1,150,000					6.493	6.545	JAJO	15,140	38,404	08/31/2021	10/20/2034
48252U-AL-1	KKR 25 CR - CDO			4	1.F FE	3,500,000	94.4110	3,304,386	3,500,000	3,500,000					6.379	7.122	JAJO	47,135	117,445	05/26/2021	07/17/2034
48253U-AE-6	KKR 34 C - CDO			4	1.F FE	6,000,000	93.8361	5,630,168	6,000,000	6,000,000					6.279	7.020	JAJO	79,536	239,167	06/04/2021	07/17/2034
48253W-AE-2	KKR 28 C - CDO			4	1.F FE	13,000,000	94.5574	12,292,466	13,000,000	13,000,000					6.769	6.825	MJSD	41,554	466,598	01/30/2020	03/17/2031
48253W-AG-7	KKR 28 D - CDO			4	2.B FE	10,000,000	91.9339	9,193,386	10,000,000	10,000,000					7.669	7.741	MJSD	36,215	450,172	01/30/2020	03/17/2031
48254G-AE-6	KKR 29 C - CDO			4	1.F FE	6,000,000	93.1395	5,588,367	6,000,000	6,000,000					6.079	6.818	JAJO	77,002	182,984	01/25/2021	01/15/2032
48254L-AE-5	KKR 35 C - CDO			4	1.F FE	3,050,000	93.3429	2,846,957	3,050,000	3,050,000					6.443	6.530	JAJO	39,846	106,819	08/13/2021	10/20/2034
49255P-AA-1	KSTRL 2018-1 A - ABS		C	4	2.B FE	9,393,435	79.5000	7,643,736	9,614,762	9,423,954		27,352			4.250	4.423	MON	18,161	424,455	06/03/2021	12/15/2038
50189C-AQ-4	LCM XXI BR - CDO			4	1.A FE	23,800,000	97.9559	23,313,505	23,800,000	23,800,000					5.643	5.697	JAJO	272,317	589,692	04/12/2018	04/20/2028
50189X-AE-5	LCMLF I C - CDO			4	1.F FE	5,642,655	93.4718	5,281,157	5,650,000	5,878,228		233,948			6.043	5.044	JAJO	69,229	162,904	02/25/2021	04/21/2031
50201M-AU-7	LCM 29 CR - CDO			4	1.F FE	2,000,000	93.4518	1,869,035	2,000,000	2,000,000					6.279	7.011	JAJO	26,512	65,073	06/22/2021	04/15/2031
50203V-AL-5	LJVI I D - CDO			4,5	2.C FE	11,999,790	90.2462	10,938,739	12,121,000	12,069,160		69,370			8.397	8.537	JAJO	183,776	388,618	03/10/2022	04/28/2034
50204H-AA-9	LCM 38 A1A - CDO			4,5	1.A FE	48,000,000	99.1757	47,604,316	48,000,000	48,000,000					4.592	5.957	JAJO	826,475		07/13/2022	07/17/2034
50204H-AE-1	LCM 38 A2 - CDO			4,5	1.A FE	6,650,000	97.7600	6,501,040	6,650,000	6,650,000					4.992	6.369	JAJO	124,476		07/13/2022	07/17/2034
50204H-AG-6	LCM 38 B1 - CDO			4,5	1.C FE	9,000,000	98.7671	8,889,043	9,000,000	9,000,000					5.242	6.623	JAJO	176,902		07/13/2022	07/17/2034
50204H-AL-5	LCM 38 C - CDO			4,5	1.F FE	9,000,000	98.2239	8,840,148	9,000,000	9,000,000					6.142	7.537	JAJO	207,277		07/13/2022	07/17/2034
50204H-AN-1	LCM 38 D - CDO			4,5	2.C FE	10,318,150	93.2392	9,668,909	10,370,000	10,347,555		29,405			7.152	8.605	JAJO	278,105		07/13/2022	07/17/2034
50204J-AC-1	LCM 37 A2 - CDO			4,5	1.A FE	10,000,000	96.5082	9,650,824	10,000,000	10,000,000					5.564	5.683	JAJO	117,454	148,414	04/06/2022	04/15/2034
50204N-AJ-7	LCM 39 C - CDO			4,5	1.F FE	8,000,000	98.7450	7,899,597	8,000,000	8,000,000					7.988	7.456	JAJO	127,803		09/16/2022	10/16/2034
50204N-AN-8	LCM 39 D - CDO			4,5	2.C FE	13,000,000	96.2490	12,512,373	13,000,000	13,000,000					9.738	9.239	JAJO	253,180		09/16/2022	10/16/2034
50204Q-AA-9	LCM 39 E - CDO			4,5	3.C FE	3,778,400	96.2298	3,849,194	4,000,000	3,800,005		21,605			12.818	13.302	JAJO	102,542		09/16/2022	10/16/2034
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC			1	2.A PL	4,500,000	75.3206	3,389,426	4,500,000	4,500,000					3.360	3.359	JD	420	151,200	01/17/2020	06/30/2045
51075L-AE-6	LSHR IV B - CDO			4	1.C FE	15,000,000	94.5875	14,188,125	15,000,000	15,000,000					5.979	6.186	JAJO	189,339	429,447	10/01/2021	10/17/2033
51075L-AG-1	LSHR IV C - CDO		C	4	1.F FE	15,000,000	94.0674	14,110,113	15,000,000	15,000,000					6.729	6.946	JAJO	213,089	539,760	10/01/2021	10/17/2033
51075L-AJ-5	LSHR IV D - CDO			4	2.C FE	8,879,643	90.3449	8,022,308	8,879,643	8,879,643					7.579	7.801	JAJO	142,078	394,717	10/01/2021	10/17/2033
51075L-AL-0	LSHR IV E - CDO			4	3.C FE	7,456,080	82.3616	6,140,948	7,456,080	7,456,080					12.079	12.417	JAJO	190,133	659,443	10/01/2021	10/17/2033
52604B-AE-6	LEND 201 A - ABS			4	1.C PL	25,357,710	91.9027	23,306,525	25,360,000	25,358,235		197			3.330	3.331	MON	25,804	844,488	02/21/2020	09/20/2030
52607M-AA-7	LFT 2021-1 A - ABS			4	1.C FE	28,723,713	84.1975	27,487,101	32,646,000	28,721,727		(1,986)			1.900	5.109	MON	18,953	291,655	12/01/2022	11/20/2031
54008P-BE-2	LWCLO 1RR DRR - CDO			2	2.A FE	2,492,500	94.6828	2,367,071	2,500,000	2,537,976		45,476			7.208	6.784	JAJO	34,040	80,904	01/24/2022	01/25/2030
54143M-AA-4	AMZN 1 A1C - CMBS			1	1.D FE	5,228,925	79.6950	4,167,192	5,228,925	5,228,925					2.654	2.654	MON	8,095	138,795	10/30/2020	10/10/2042
54929J-AJ-2	LUCAL 1 D - CDO			4	2.C FE	2,500,000	94.3425	2,358,562	2,500,000	2,500,000					7.679	8.445	JAJO	40,529	117,021	11/23/2020	01/15/2033
55280H-AY-3	MCFCL 4RR BRR - CDO			4	1.C FE	17,500,000	94.6314	16,560,492	17,500,000	17,500,000					6.143	6.190	JAJO	217,976	510,003	09/28/2021	10/20/2033
55280H-BA-4	MCFCL 4RR CRR - CDO			4	1.F FE	13,775,000	94.1513	12,969,337	13,775,000	13,775,000					6.893	6.954	JAJO	192,528	502,749	09/28/2021	10/20/2033
55280H-BC-0	MCFCL 4RR DRR - CDO			4	2.C FE	6,500,000	90.2675	5,867,385	6,500,000	6,500,000					8.043	8.126	JAJO	106,006	310,528	09/28/2021	10/20/2033
55280Q-AU-1	MCFCL V ARR - CDO			4	1.A FE	49,312,500	97.0608	48,045,117	49,500,000	49,344,537		32,037			5.793	5.969	JAJO	581,429	1,186,156	08/23/2022	04/20/2033
55280Q-AW-7	MCFCL V BRR - CDO			4	1.C FE	15,000,000	93.9973	14,099,594	15,000,000	15,000,000					6.143	6.225	JAJO	186,837	447,697	03/10/2021	04/20/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55280Q-AY-3	MCFCL V CRR - CDO			4	1.F FE	10,000,000	93.0486	9,304,859	10,000,000	10,000,000					6.943	7.039	JAJO	140,780	379,576	03/10/2021	04/20/2033
55316A-AE-0	MMAF 2017-B A5 - ABS			4	1.A FE	2,337,291	96.7901	2,297,810	2,374,014	2,365,838		(4,931)			2.720	3.101	MON	2,870	64,573	03/15/2019	06/15/2040
55818Y-BW-0	MDPK XVII CR2 - CDO			4	1.E FE	2,500,000	94.5865	2,364,663	2,500,000	2,500,000					6.178	6.217	JAJO	30,888	74,975	02/02/2021	07/22/2030
55819B-AN-0	MDPK XVIII BR - CDO			4	1.C FE	22,000,000	96.5144	21,233,164	22,000,000	22,000,000					5.878	5.912	JAJO	258,613	592,862	09/29/2017	10/21/2030
55819J-AN-3	MDPK XXXIII AR - CDO			4,5	1.A FE	35,000,000	98.5907	34,506,756	35,000,000	35,000,000					5.154	5.836	JAJO	380,795	621,054	01/25/2022	10/15/2032
55819M-AQ-9	MDPK XXXV 2AR - CDO			4	1.A FE	9,805,000	94.9781	9,497,813	10,000,000	9,962,613		157,613			5.443	5.611	JAJO	110,363	193,465	03/17/2022	04/20/2032
55819P-AN-9	MDPK 36R A1R - CDO			4,5	1.A FE	25,000,000	96.8382	24,209,558	25,000,000	25,000,000					5.214	5.905	JAJO	275,163	411,050	02/25/2022	04/16/2035
55819P-AQ-2	MDPK 36R B1R - CDO			4,5	1.C FE	15,000,000	95.3417	14,301,256	15,000,000	15,000,000					5.764	5.769	JAJO	182,514	295,443	02/25/2022	04/16/2035
55819P-AU-3	MDPK 36R C1R - CDO			4,5	1.E FE	13,000,000	91.5716	11,904,313	13,000,000	13,000,000					6.264	6.276	JAJO	171,901	294,509	02/25/2022	04/16/2035
55819P-BA-6	MDPK 36R C2R - CDO			4,5	1.F FE	4,000,000	94.2934	3,771,737	4,000,000	4,000,000					6.764	6.784	JAJO	57,115	102,451	02/25/2022	04/15/2035
55819X-BA-9	MDPK XXII A2R - CDO			4	1.A FE	16,000,000	98.1880	15,710,079	16,000,000	16,000,000					5.579	6.311	JAJO	188,451	406,403	02/07/2020	01/15/2033
55820B-AJ-6	MDPK XLV AR - CDO			4	1.A FE	14,250,000	96.7538	13,787,414	14,250,000	14,250,000					5.199	5.922	JAJO	156,407	306,750	06/16/2021	07/17/2034
55820B-AL-1	MDPK XLV BR - CDO			4	1.C FE	7,000,000	95.8996	6,712,974	7,000,000	7,000,000					5.779	6.511	JAJO	85,403	192,074	06/16/2021	07/17/2034
55820C-AG-0	MDPK 29 B - CDO			4	1.C FE	9,000,000	96.2217	8,659,954	9,000,000	9,000,000					5.944	5.990	JAJO	111,445	254,713	09/28/2018	10/18/2030
55820J-BE-9	MDPK XXI A1B - CDO			4	1.A FE	16,000,000	95.8323	15,333,161	16,000,000	16,000,000					5.479	6.210	JAJO	185,073	380,391	10/26/2021	10/15/2032
55821G-AG-0	MDPK LI B - CDO			4	1.C FE	15,750,000	95.8839	15,101,717	15,750,000	15,750,000					5.927	5.990	JAJO	191,873	529,451	06/02/2021	07/19/2034
55822A-AQ-0	MDPK XLVI CR - CDO			4	1.F FE	3,600,000	92.7790	3,340,044	3,600,000	3,600,000					6.129	6.868	JAJO	46,581	111,626	08/20/2021	10/15/2034
55822G-AJ-3	MDPK 57 C1 - CDO			4,5	1.F FE	14,000,000	94.9553	13,293,743	14,000,000	14,000,000					5.788	4.834	JAJO	420,935		05/24/2022	07/27/2034
55822G-AN-4	MDPK 57 D - CDO			4,5	2.C FE	14,850,000	91.7491	13,762,363	15,000,000	14,918,858		68,858			7.338	6.480	JAJO	571,773		05/24/2022	07/27/2034
55953R-AU-5	MAGNE XVI DR - CDO			4	2.A FE	10,000,000	96.2590	9,625,904	10,000,000	10,000,000					6.344	6.396	JAJO	132,161	323,569	02/02/2018	01/18/2028
55953Y-AA-4	MAGNE 33 A - CDO			4,5	1.A FE	50,000,000	97.4663	48,733,161	50,000,000	50,000,000					2.721	3.555	JAJO	702,889		05/23/2022	07/20/2035
55953Y-AC-0	MAGNE 33 B1 - CDO			4	1.C FE	16,000,000	98.4371	15,749,935	16,000,000	16,000,000					3.571	4.415	JAJO	295,191		05/23/2022	07/20/2035
55953Y-AE-6	MAGNE 33 C - CDO		C	4	1.F FE	12,000,000	94.9113	11,389,357	12,000,000	12,000,000					3.971	4.819	JAJO	246,193		05/23/2022	07/20/2035
55953Y-AG-1	MAGNE 33 D - CDO		C	4	2.C FE	8,000,000	91.5514	7,324,110	8,000,000	8,000,000					5.121	5.984	JAJO	211,662		05/23/2022	07/20/2035
55954E-AS-8	MAGNE 17R BR - CDO			4	1.C FE	14,250,000	96.0725	13,690,334	14,250,000	14,250,000					5.793	5.834	JAJO	167,381	374,744	06/21/2018	07/21/2031
55954L-AG-8	MAGNE XIV-R C - CDO			4	1.F FE	1,456,875	93.6023	1,404,034	1,500,000	1,560,478		100,129			6.044	5.203	JAJO	18,887	43,973	03/03/2020	10/20/2031
55954P-AN-4	MAGNE 21R AR - CDO			4	1.A FE	28,000,000	97.1531	27,202,866	28,000,000	28,000,000					5.263	5.333	JAJO	298,797	585,878	02/25/2021	04/20/2034
55955E-AS-7	MAGNE XXVII DR - CDO			4	2.C FE	1,500,000	91.4605	1,371,908	1,500,000	1,500,000					7.093	7.191	JAJO	21,573	59,218	08/25/2021	10/20/2034
55955G-AC-7	MAGNE 25 C - CDO			4	1.F FE	2,000,000	95.6199	1,912,398	2,000,000	2,000,000					6.458	6.510	JAJO	24,399	64,715	12/02/2020	01/26/2032
55955G-AD-5	MAGNE 25 D - CDO			4	2.C FE	2,000,000	95.6109	1,912,218	2,000,000	2,000,000					7.658	7.731	JAJO	28,932	89,048	12/02/2020	01/26/2032
56845A-BA-5	SPEAK 2016-3 DR2 - CDO			4	2.C FE	3,000,000	91.7679	2,753,037	3,000,000	3,000,000					7.225	7.737	JAJO	41,541	170,300	02/14/2020	07/23/2029
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1.C PL	38,083,518	93.5021	35,624,300	38,100,000	38,086,211		914			3.470	3.474	MON	40,397	1,322,067	12/16/2019	12/20/2034
56847P-AC-7	MFIT 2019-PVT Class B - ABS			1	1.F PL	4,878,636	91.8674	4,483,129	4,880,000	4,878,851		73			4.080	4.082	MON	6,084	199,104	12/16/2019	12/20/2034
59111R-AA-0	METAL 2017-1 A - ABS		C	4	5.B FE	18,019,298	52.6895	9,910,175	18,808,626	18,019,249		559	788,042		4.581	8.526	MON	38,294	895,404	10/30/2017	10/15/2042
59111R-AB-8	METAL 2017-1 B - ABS		C	4	6. FE	1,121,631	26.2453	298,984	1,139,190	298,984	(833,127)	7,289			6.500	7.071	MON	3,291	88,393	10/30/2017	10/15/2042
59170J-AA-6	MNET 221 A2 - ABS			4	1.F FE	23,445,448	99.9941	24,998,525	25,000,000	23,514,730		69,283			6.350	7.967	MON	48,507	189,618	10/26/2022	10/21/2052
59966P-AC-6	MLFPK 1 B - CDO			4,5	1.C FE	22,000,000	95.4302	20,994,636	22,000,000	22,000,000					6.063	6.091	JAJO	270,491	316,721	05/12/2022	07/20/2035
59966P-AE-2	MLFPK 1 C - CDO			4,5	1.F FE	5,000,000	94.4587	4,722,937	5,000,000	5,000,000					6.463	6.496	JAJO	65,531	78,593	05/12/2022	07/20/2035
59966P-AG-7	MLFPK 1 D - CDO			4,5	2.C FE	10,500,000	92.3977	9,701,756	10,500,000	10,500,000					7.763	7.819	JAJO	165,294	210,167	05/12/2022	07/20/2035
60162P-AL-6	MILOS 1R DR - CDO			4	2.C FE	497,850	90.4998	452,499	500,000	516,290		18,281			6.993	6.353	JAJO	7,090	19,232	06/21/2021	10/20/2030
60700D-AE-8	MMAF 18A A5 - ABS			4	1.A FE	7,998,545	97.4455	7,795,640	8,000,000	7,999,638		168			3.610	3.641	MON	16,847	288,800	05/22/2018	03/10/2042
60700F-AJ-2	MMAF 2019-A A5 - ABS			4	1.A FE	7,832,560	96.7570	7,578,977	7,833,000	7,832,883		99			3.080	3.101	MON	14,073	241,256	03/19/2019	11/12/2041
61034J-AE-0	MCMML 13 B - CDO			4,5	1.C FE	10,000,000	93.1226	9,312,256	10,000,000	10,000,000					6.409	6.438	FMAN	65,868	258,522	02/09/2022	02/24/2034
61034J-AG-5	MCMML 13 C - CDO			4,5	1.F FE	12,500,000	91.8375	11,479,687	12,500,000	12,500,000					7.159	7.201	FMAN	91,971	388,778	02/09/2022	02/24/2034
61034J-AJ-9	MCMML 13 D - CDO			4,5	2.C FE	12,500,000	87.6609	10,957,607	12,500,000	12,500,000					8.259	8.322	FMAN	106,103	485,028	02/09/2022	02/24/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61034J-AL-4	MCMML 13 E - CDO			4,5	3.C FE	15,200,000	84.3341	13,493,452	16,000,000	15,581,677		381,677			12.679	13.373	FMAN	208,496	1,115,876	02/09/2022	02/24/2034
61034N-AA-9	MCMML 11 A1 - CDO			4	1.A FE	55,000,000	96.3565	52,996,094	55,000,000	55,000,000					6.225	6.363	FMAN	389,954	1,575,268	04/06/2021	05/20/2033
61034N-AE-1	MCMML 11 B1 - CDO			4	1.C FE	15,000,000	94.1930	14,128,953	15,000,000	15,000,000					6.575	6.724	FMAN	112,330	482,702	04/06/2021	05/20/2033
61034N-AJ-0	MCMML 11 C - CDO			4	1.F FE	15,000,000	93.4553	14,018,294	15,000,000	15,000,000					7.525	7.687	FMAN	128,559	626,785	04/06/2021	05/20/2033
61034R-AL-6	MCMML 8R BR - CDO			4	1.C FE	23,400,000	94.4715	22,106,329	23,400,000	23,400,000					6.565	6.618	FMAN	170,686	755,831	10/29/2021	11/22/2033
61034R-AN-2	MCMML 8R CR - CDO			4	1.F FE	14,500,000	93.7782	13,597,841	14,500,000	14,500,000					7.265	7.330	FMAN	117,045	571,267	10/29/2021	11/22/2033
61034R-AQ-5	MCMML 8R DR - CDO			4	2.C FE	17,200,000	90.2614	15,524,959	17,200,000	17,200,000					8.465	8.554	FMAN	161,773	886,907	10/29/2021	11/22/2033
61034U-AA-3	MCMML X A1R - CDO			4,5	1.A FE	29,958,000	96.9288	29,078,629	30,000,000	30,298,869		340,869			6.171	6.186	FMAN	205,690	603,303	04/22/2022	05/20/2034
61034U-AE-5	MCMML X BR - CDO			4,5	1.C FE	15,000,000	94.9145	14,237,178	15,000,000	15,000,000					6.651	6.923	FMAN	110,845	338,651	04/22/2022	05/20/2034
61034U-AG-0	MCMML X CR - CDO			4,5	1.F	11,000,000	94.5176	10,396,931	11,000,000	11,000,000					7.434	7.735	FMAN	93,137	293,567	04/22/2022	05/20/2034
61034U-AJ-4	MCMML X DR - CDO			4,5	2.C	12,500,000	93.7035	11,712,934	12,500,000	12,500,000					8.801	9.113	FMAN	125,282	420,317	04/22/2022	05/20/2034
61034V-AC-7	MCMML XII A1 - CDO			4	1.A FE	40,000,000	96.1115	38,444,608	40,000,000	40,000,000					6.253	6.303	MJSD	125,054	1,382,594	08/17/2021	09/15/2033
61034V-AG-8	MCMML XII B - CDO			4	1.C FE	32,500,000	94.0110	30,553,591	32,500,000	32,500,000					6.653	6.707	MJSD	108,107	1,288,024	08/17/2021	09/15/2033
61034V-AL-7	MCMML XII C - CDO			4	1.F FE	15,000,000	93.1267	13,969,004	15,000,000	15,000,000					7.403	7.470	MJSD	55,520	736,973	08/17/2021	09/15/2033
61034V-AN-3	MCMML XII D - CDO			4	2.C FE	20,000,000	87.0456	17,409,111	20,000,000	20,000,000					8.603	8.696	MJSD	86,027	1,286,630	08/17/2021	09/15/2033
61035C-AG-9	MCMML 14 C - CDO			4,5	1.F FE	18,000,000	99.5911	17,926,392	18,000,000	18,000,000					7.897	8.451	JAJO	236,906		09/27/2022	10/24/2034
61035C-AJ-3	MCMML 14 D - CDO			4,5	2.C FE	16,000,000	99.5767	15,932,266	16,000,000	16,000,000					9.547	10.658	JAJO	254,583		09/27/2022	10/24/2034
617924-AC-9	MSEV 2218 A2 - CDO			4,5	1.A FE	7,000,000	99.3681	6,955,767	7,000,000	7,000,000					6.240	5.598	JAJO	95,852		09/09/2022	10/20/2034
617924-AG-0	MSEV 2218 C - CDO			4,5	1.F FE	12,000,000	99.3164	11,917,966	12,000,000	12,000,000					7.590	6.968	JAJO	199,868		09/09/2022	10/20/2034
617924-AJ-4	MSEV 2218 D - CDO			4,5	2.C FE	9,000,000	99.3078	8,937,698	9,000,000	9,000,000					8.840	8.137	JAJO	174,588		09/09/2022	10/20/2034
62432P-AG-7	MVEW 15 C - CDO			4	1.F FE	3,000,000	96.8303	2,904,909	3,000,000	3,000,000					7.179	7.935	JAJO	45,468	125,134	12/17/2019	01/15/2033
62848F-AL-6	MYERS 1 D - CDO			4	2.C FE	968,750	92.3442	923,442	1,000,000	1,041,126		70,475			7.293	6.532	JAJO	14,788	41,506	03/02/2020	10/20/2030
62940Q-AA-3	NSG HOLDINGS LLC			1	2.C FE	128,981	97.0520	125,195	128,998	128,994		9			7.750	7.748	JD	444	9,997	03/06/2007	12/15/2025
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	2.A FE	16,068,888	90.2909	14,446,551	16,000,000	16,036,919		(26,482)			4.219	4.202	MON	20,626	675,040	12/01/2017	10/21/2047
62946A-AE-4	NPRL 2017-1 B1 - ABS			4	3.A FE	9,864,507	94.9161	9,491,614	10,000,000	9,924,792		51,344			5.607	5.857	MON	17,133	560,700	11/10/2017	10/21/2047
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	6,249,958	88.3488	5,521,800	6,250,000	6,249,992		2			3.241	3.263	MON	6,189	202,563	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1 B1 - ABS			4	2.B FE	3,973,561	92.1376	3,685,504	4,000,000	3,985,070		3,615			4.313	4.463	MON	5,271	72,317	08/22/2019	09/20/2049
63935C-AB-7	NAVSL 2019-F A2 - ABS			4	1.A FE	6,293,658	92.4164	5,818,480	6,295,938	6,293,994		121			2.600	2.624	MON	7,275	163,694	10/17/2019	08/15/2068
63941J-AA-6	NAVSL 2019-G A - ABS			4	1.A FE	2,300,791	92.1983	2,121,298	2,300,799	2,300,802		8			2.400	2.412	MON	2,454	111,898	12/03/2019	10/15/2068
64129U-BY-0	NEUB XVII DRA - CDO			4	2.B FE	3,664,510	90.4308	3,345,941	3,700,000	3,835,761		185,115			7.125	6.759	JAJO	50,525	146,477	09/14/2021	04/23/2029
64130D-BG-4	NEUB XXI A2R - CDO			4	1.A FE	20,000,000	96.6960	19,339,194	20,000,000	20,000,000					5.643	5.720	JAJO	228,838	495,540	04/02/2021	04/20/2034
64130D-BJ-8	NEUB XXI BR2 - CDO			4	1.C FE	21,000,000	95.9628	20,152,182	21,000,000	21,000,000					5.893	5.974	JAJO	250,925	573,546	04/02/2021	04/20/2034
64130D-BN-9	NEUB XXI DR2 - CDO			4	2.C FE	2,000,000	94.1970	1,883,941	2,000,000	2,000,000					7.543	7.649	JAJO	30,589	88,082	04/02/2021	04/20/2034
64131Q-AJ-9	NEUB 26 AR - CDO			4	1.A FE	11,903,400	98.1544	11,778,532	12,000,000	12,081,782		178,382			5.114	5.253	JAJO	127,843	206,671	03/22/2022	10/18/2030
64132Y-AU-6	NEUB 34 CR - CDO			4,5	1.E FE	977,500	93.5345	935,345	1,000,000	992,429		14,929			6.063	6.239	JAJO	12,295	23,180	03/18/2022	01/22/2035
64133C-AJ-8	NEUB 35 C - CDO			4	1.F FE	7,500,000	96.5155	7,238,665	7,500,000	7,500,000					6.827	6.886	JAJO	105,243	276,996	12/06/2019	01/19/2033
64133G-AX-8	NEUB 37 DR - CDO			4	2.C FE	1,000,000	91.9875	919,875	1,000,000	1,000,000					7.093	7.155	JAJO	14,382	39,478	05/26/2021	07/20/2031
64133K-AQ-4	NEUB 36R DR - CDO			4	2.C FE	17,250,000	94.6832	16,332,849	17,250,000	17,250,000					7.693	7.805	JAJO	269,080	785,940	12/16/2020	04/20/2033
64134G-AG-4	NEUB 39 C - CDO			4	1.F FE	3,000,000	95.0310	2,850,930	3,000,000	3,000,000					6.493	6.545	JAJO	39,496	100,185	11/18/2020	01/20/2032
64134G-AJ-8	NEUB 39 D - CDO			4	2.C FE	1,000,000	96.0972	960,972	1,000,000	1,000,000					7.843	7.921	JAJO	15,903	47,083	11/18/2020	01/20/2032
64134J-AE-3	NEUB 40 C - CDO			2	1.F FE	1,000,000	93.3082	933,082	1,000,000	1,000,000					5.829	6.564	JAJO	12,306	28,177	01/27/2021	04/18/2033
65023P-AS-9	NBCLO 2017-1 BR - CDO			4	1.E FE	5,000,000	93.8418	4,692,088	5,000,000	5,000,000					6.108	6.157	JAJO	57,691	144,045	02/04/2021	07/25/2030
65130P-AS-9	NEWFL 2016-1 CR - CDO			4	1.C FE	2,997,000	97.1867	2,915,600	3,000,000	3,096,859		98,888			6.243	4.742	JAJO	37,976	92,581	02/08/2021	04/20/2028
65130P-AU-4	NEWFL 2016-1 DR - CDO			4	1.F FE	3,991,300	95.3551	3,814,206	4,000,000	4,182,002		202,434			7.193	5.453	JAJO	58,340	161,969	02/27/2020	04/20/2028
668468-AJ-0	WOODS 25 B2 - CDO			4	1.C FE	3,750,000	81.3333	3,049,998	3,750,000	3,750,000					3.110	3.122	JAJO	23,001	142,866	06/25/2021	07/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66860T-AU-0	WOODS 20R CR - CDO			4	1.F FE	2,000,000	80.4589	1,609,178	2,000,000	2,000,000					3.300	3.313	JAJO	12,100	66,000	01/08/2021	01/26/2032
66860X-AJ-6	WOODS 27 C - CDO			4	1.F FE	3,150,000	93.9236	2,958,593	3,150,000	3,150,000					6.429	7.178	JAJO	42,754	100,071	10/12/2021	10/17/2034
670859-AD-9	OCP 2020-20 C - CDO			4	1.F FE	5,000,000	96.4253	4,821,267	5,000,000	5,000,000					6.609	6.663	JAJO	75,266	184,454	10/27/2020	10/11/2033
670859-AE-7	OCP 2020-20 D1 - CDO			4	2.B FE	5,000,000	96.6627	4,833,133	5,000,000	5,000,000					7.859	7.935	JAJO	89,502	247,649	10/27/2020	10/11/2033
670859-AF-4	OCP 2020-20 D2 - CDO			4	2.C FE	1,470,000	92.7922	1,391,883	1,500,000	1,549,084		76,828			8.649	8.223	JAJO	29,550	86,276	10/27/2020	10/11/2033
67097L-AP-1	OCP 2017-13 BR - CDO			4	1.F FE	3,600,000	92.9644	3,346,720	3,600,000	3,600,000					6.079	6.815	JAJO	46,201	109,791	08/19/2021	07/15/2030
67097Q-AG-0	OCP 2017-14 B - CDO			4	1.F FE	1,501,065	93.5506	1,403,259	1,500,000	1,572,609		71,361			6.625	5.422	FMAN	11,318	49,029	02/22/2021	11/20/2030
67098U-AN-5	OAKC 6 AR - CDO			4	1.A FE	40,000,000	96.9520	38,780,788	40,000,000	40,000,000					5.383	5.454	JAJO	436,586	885,635	06/17/2021	07/20/2034
67098U-AQ-8	OAKC 6 BR - CDO			4	1.C FE	8,250,000	95.8687	7,909,169	8,250,000	8,250,000					5.893	5.974	JAJO	98,578	225,322	06/17/2021	07/20/2034
67098U-AU-9	OAKC 6 DR - CDO			4	2.C FE	2,500,000	93.9607	2,349,017	2,500,000	2,500,000					7.393	7.496	JAJO	37,476	106,300	06/17/2021	07/20/2034
67098W-AN-1	OAKC 7 AR - CDO			4,5	1.A FE	25,000,000	97.1413	24,285,323	25,000,000	25,000,000					5.255	5.271	JAJO	270,051	439,150	01/31/2022	02/24/2037
67100*-AA-6	ONY Funding LLC - ABS			1	1.F FE	32,258,602	87.7492	28,306,679	32,258,602	32,258,602					4.200	4.199	JAJO	278,499	1,354,861	01/05/2021	12/31/2037
67108B-BQ-7	OZLMF 2RRR A1R - CDO			4	1.A FE	7,582,953	93.1652	7,064,674	7,582,953	7,582,953					2.159	2.165	JAJO	27,741	163,716	11/18/2020	06/30/2031
67109K-BE-3	OZLM 9RRR 2R3 - CDO			4	1.C FE	12,380,000	96.1720	11,906,095	12,380,000	12,380,000					5.943	6.022	JAJO	149,182	344,395	09/22/2021	10/20/2031
67110U-AQ-2	OHALF 2016-1 CR - CDO			4	1.F FE	1,500,000	94.2837	1,414,256	1,500,000	1,500,000					6.193	6.278	JAJO	18,836	45,530	01/31/2020	01/20/2033
67111D-AN-6	OZLM 15R A1A - CDO			4	1.A FE	30,000,000	97.8239	29,347,180	30,000,000	30,000,000					5.533	5.571	JAJO	336,565	709,851	02/14/2020	04/20/2033
67111D-AS-5	OZLM 15R A2A - CDO			4	1.C FE	12,300,000	95.1540	11,703,946	12,300,000	12,300,000					5.993	6.038	JAJO	149,465	348,405	02/14/2020	04/20/2033
67111K-AL-4	OZLM XVI A2R - CDO			4	1.B FE	25,000,000	96.4055	24,101,377	25,000,000	25,000,000					6.244	6.298	FMAN	199,457	720,622	03/12/2021	05/16/2030
67112R-AS-3	OAKC 3 AR - CDO			4	1.A FE	35,000,000	97.5598	34,145,934	35,000,000	35,000,000					5.383	5.454	JAJO	382,013	774,931	05/26/2021	07/02/2035
67112W-AS-2	OZLM XXIII B2R - CDO			4	1.C FE	2,500,000	79.6839	1,992,097	2,500,000	2,500,000					3.415	3.430	JAJO	18,024	85,375	04/01/2021	04/17/2034
67112W-AU-7	OZLM XXIII CR - CDO			4	1.F FE	2,500,000	95.7144	2,392,861	2,500,000	2,500,000					6.579	7.325	JAJO	34,723	88,987	04/01/2021	04/17/2034
67113D-BG-8	OZLM 24R BR - CDO			4	1.F FE	1,500,000	93.8703	1,408,054	1,500,000	1,500,000					6.593	6.684	JAJO	20,052	51,613	09/10/2021	07/20/2032
67113G-AL-1	OAKC 5 D - CDO			4	2.C FE	2,000,000	92.7173	1,854,345	2,000,000	2,000,000					7.194	7.259	JAJO	29,974	81,950	02/19/2020	04/18/2033
67181D-AA-9	OAKIG 2020-1 A1 - CMBS			4	1.A FE	21,392,600	88.4117	18,914,300	21,393,445	21,392,954		165			1.850	1.851	MON	12,093	395,840	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS			4	1.A FE	14,448,985	85.4081	12,345,766	14,455,031	14,450,731		834			2.210	2.216	MON	9,761	319,506	11/06/2020	11/21/2050
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	12,347,160	83.8861	10,358,949	12,348,827	12,347,238		42			1.930	1.931	MON	7,282	238,332	01/20/2021	01/20/2051
67400E-AQ-7	OAKCL 2019-3 A2R - CDO			4	1.A FE	8,800,000	93.8317	8,257,189	8,800,000	8,800,000					5.693	5.772	JAJO	101,581	222,499	08/25/2021	10/20/2034
67400E-AS-3	OAKCL 2019-3 BR - CDO			4	1.C FE	16,000,000	95.6304	15,300,862	16,000,000	16,000,000					5.993	6.075	JAJO	194,426	453,210	08/25/2021	10/20/2034
67400E-AW-4	OAKCL 2019-3 CR - CDO			4	1.F FE	17,600,000	93.6193	16,476,998	17,600,000	17,600,000					6.493	6.581	JAJO	231,713	587,753	08/25/2021	10/20/2034
67402R-AA-1	OAKCL 2022-2 A1 - CDO			4,5	1.A FE	42,340,625	99.7537	42,395,303	42,500,000	42,881,571		540,946			4.122	6.128	JAJO	1,012,106		06/06/2022	07/15/2033
67402R-AC-7	OAKCL 2022-2 A2 - CDO			4,5	1.A FE	13,000,000	98.9684	12,865,894	13,000,000	13,000,000					4.422	4.485	JAJO	296,991		06/06/2022	07/15/2033
67402R-AE-3	OAKCL 2022-2 B - CDO			4,5	1.C FE	19,500,000	99.5879	19,419,638	19,500,000	19,500,000					4.872	4.941	JAJO	490,824		06/06/2022	07/15/2033
67515W-CN-4	OCTR VII CR - CDO			4	1.F FE	2,800,000	94.5214	2,646,599	2,800,000	2,800,000					6.529	7.283	JAJO	38,594	98,712	03/03/2021	04/17/2030
67575X-AL-5	OCT31 31R B2R - CDO			4	1.C FE	13,200,000	84.5222	11,156,926	13,200,000	13,200,000					2.025	2.030	JAJO	52,718	267,300	09/21/2020	07/22/2030
67576W-AU-6	OCT20 20RRR CR - CDO			4	1.F FE	3,050,000	94.6956	2,888,217	3,050,000	3,050,000					6.850	7.027	FMAN	27,855	108,325	12/16/2021	05/12/2031
67577F-AA-6	OCT54 54 A1 - CDO			4	1.A FE	50,000,000	97.0095	48,504,759	50,000,000	50,000,000					5.199	5.919	JAJO	548,798	1,238,175	06/01/2021	07/17/2034
67577L-AJ-4	OCT44 44 AR - CDO			4	1.A FE	26,500,000	97.1175	25,736,143	26,500,000	26,500,000					5.259	5.980	JAJO	294,220	586,656	08/27/2021	10/16/2034
67577M-AN-3	OCT45 45 A1R - CDO			4,5	1.A FE	39,800,000	97.0124	38,610,942	39,800,000	39,800,000					5.204	5.776	JAJO	437,219	674,700	02/01/2022	04/16/2035
67577W-AA-9	OCT66 66 A - CDO			4,5	1.A FE	29,925,000	99.4653	29,839,592	30,000,000	30,152,696		227,696			5.291	6.188	FMAN	705,442		06/14/2022	08/16/2033
67577W-AC-5	OCT66 66 B1 - CDO			4,5	1.C FE	17,750,000	97.9903	17,393,287	17,750,000	17,750,000					5.951	6.034	FMAN	469,453		06/14/2022	08/16/2033
67590A-BV-3	OCT14 14RR BRR - CDO			4	1.F FE	2,000,000	94.3566	1,887,133	2,000,000	2,000,000					6.179	6.909	JAJO	26,090	63,034	03/02/2021	07/16/2029
67590X-AN-2	OCT27 27 B1R - CDO			4	1.C FE	20,000,000	96.2229	19,244,585	20,000,000	20,000,000					5.679	6.405	JAJO	239,786	528,393	07/05/2018	07/15/2030
67591J-AL-6	OCT29 29 AR - CDO			4	1.A FE	10,534,800	98.0000	11,760,000	12,000,000	11,835,801		942,533			5.505	6.433	JAJO	126,605	275,115	03/23/2020	01/24/2033
67591U-AC-1	OCT36 36 A1 - CDO			4	1.A FE	39,962,750	98.2210	39,779,519	40,500,000	41,985,597		2,003,179			5.049	3.643	JAJO	431,701	809,884	03/19/2019	04/15/2031
67591V-AC-9	OCT37 37 A1B - CDO			4	1.A FE	2,460,000	97.3108	2,432,770	2,500,000	2,622,250		181,478			5.608	4.191	JAJO	26,484	59,349	05/07/2019	07/25/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67592M-AN-4	OCT50 50R AR - CDO			4	1.A FE	40,500,000	97.1104	39,329,712	40,500,000	40,500,000					5.229	5.260	JAJO	447,091	833,977	11/09/2021	01/16/2035
675937-AJ-5	OCT62 62 C - CDO			4,5	1.F FE	11,500,000	99.4425	11,435,886	11,500,000	11,500,000					7.777	8.492	JAJO	74,531		10/28/2022	01/22/2036
675937-AL-0	OCT62 62 D - CDO			4,5	2.C FE	19,700,000	97.8749	19,574,978	20,000,000	19,741,989		41,989			9.327	10.251	JAJO	155,452		10/28/2022	01/22/2036
67690A-AL-5	OAKC 9 D - CDO			4	2.C FE	1,500,000	92.2129	1,383,194	1,500,000	1,500,000					7.177	7.208	JAJO	22,128	78,317	04/28/2021	07/19/2035
67707B-AD-2	OAKC XV D - CDO			4	2.C FE	392,400	88.8560	355,424	400,000	393,783		1,383			6.693	5.215	JAJO	5,428	14,169	01/06/2022	01/20/2030
67707L-AE-8	OAKC 10 D2 - CDO			4	2.C FE	262,080	93.8987	246,484	262,500	268,001		5,912			8.694	8.467	JAJO	4,754	12,757	11/23/2021	01/18/2036
67707L-AL-2	OAKC 10 D1 - CDO			4	2.B FE	5,406,002	92.2238	4,986,072	5,406,490	5,415,082		9,079			7.294	7.338	JAJO	82,153	198,627	11/23/2021	01/18/2036
68218F-A*-2	OMNI Ireland T3 DAC Class AE - ABS			4	1.B FE	35,000,000	100.5727	35,200,429	35,000,000	35,000,000					6.464	6.554	MON	81,692	1,451,895	11/16/2020	03/19/2029
68218F-AN-1	OMNI Ireland T3 DAC Class AAA13 - ABS			4	1.A FE	10,000,000	100.4859	10,048,589	10,000,000	10,000,000					4.110	4.167	MON	14,841	327,699	11/16/2020	03/19/2029
68218F-AP-6	OMNI Ireland T3 DAC Class AAA14 - ABS			4	1.A FE	10,000,000	100.5092	10,050,920	10,000,000	10,000,000					4.110	4.167	MON	14,841	327,699	11/16/2020	03/19/2029
68267H-AB-3	OMFIT 22S1 B - ABS			4	1.C FE	11,320,351	92.6525	10,506,795	11,340,000	11,322,637		2,286			4.360	4.442	MON	23,348	301,467	06/01/2022	05/14/2035
68267H-AC-1	OMFIT 22S1 C - ABS			4	1.F FE	9,490,143	92.1879	8,757,854	9,500,000	9,491,227		1,084			4.560	4.627	MON	20,457	264,543	06/01/2022	05/14/2035
682696-AA-7	OMFIT 2020-2 A - ABS			4	1.A FE	14,998,719	86.8836	13,032,533	15,000,000	15,179,013		180,010			1.750	2.274	MON	12,396	262,500	08/13/2020	09/14/2035
68269D-AA-2	ODART 221 A1 - ABS			4	1.A FE	5,999,610	97.6158	5,856,949	6,000,000	6,001,202		1,592			4.650	4.931	MON	13,175	138,725	06/10/2022	03/14/2029
68269D-AC-8	ODART 221 B - ABS			4	1.B FE	4,999,360	95.6987	4,784,936	5,000,000	5,008,374		9,014			5.070	5.564	MON	11,971	126,046	06/10/2022	06/14/2029
68785A-AC-9	OSCAR 2021-1 A3 - ABS		D	4	1.A FE	3,006,094	96.9452	2,908,355	3,000,000	3,001,727		(3,382)			0.700	0.611	MON	1,225	21,000	05/07/2021	04/10/2025
69335P-EH-4	PFSFC 22B A - ABS			4,5	1.A FE	24,000,000	98.9269	23,742,448	24,000,000	24,000,000					2.885	2.929	MON	32,697	384,445	02/15/2022	02/16/2026
69688M-AJ-4	PLMRS 2018-2 C - CDO			4	2.C FE	1,999,000	92.1608	1,843,217	2,000,000	2,146,959		157,605			6.879	6.009	JAJO	29,045	77,587	01/29/2020	07/16/2031
69700T-AL-8	PFIXD 2019-1 CR - CDO			4	1.F FE	3,000,000	84.6163	2,538,488	3,000,000	3,000,000					3.650	3.649	AO	21,596	109,500	03/30/2021	04/20/2037
69701E-AG-1	PSTAT 2020-1 C - CDO			4	1.E FE	4,000,000	92.9765	3,719,059	4,000,000	4,000,000					7.175	7.326	FMAN	32,688	152,987	01/10/2020	02/22/2028
69701P-AG-6	PSTAT 2020-4 C - CDO			4	1.E FE	1,500,000	95.5266	1,432,899	1,500,000	1,500,000					8.357	8.446	FMAN	12,884	74,458	09/21/2020	11/28/2028
69701X-AG-9	PLMRS 2021-2 D - CDO			4	2.C FE	2,000,000	91.9467	1,838,933	2,000,000	2,000,000					6.979	7.732	JAJO	29,467	79,345	04/21/2021	07/17/2034
69703P-AE-9	PLMRS 2018-1 B - CDO			4	1.F FE	1,984,600	94.3754	1,887,508	2,000,000	2,076,692		89,859			5.944	5.071	JAJO	24,765	56,603	01/19/2021	04/18/2031
70015Q-AE-8	PAIA 2021-1 B - CDO			4	1.F FE	2,500,000	95.7767	2,394,418	2,500,000	2,500,000					6.693	6.785	JAJO	33,928	88,557	12/15/2020	01/20/2034
70017B-AG-4	PAIA 2022-1 C1 - CDO			4,5	2.A FE	4,950,000	88.2300	4,367,387	4,950,000	4,950,000					6.963	7.016	JAJO	69,894	131,603	02/11/2022	04/20/2035
70018A-AN-0	PAIA 2019-2 BR - CDO			4	1.F FE	3,050,000	93.9933	2,866,795	3,050,000	3,050,000					6.299	7.041	JAJO	40,559	99,858	09/22/2021	10/16/2034
70018Q-AE-5	PAIA 2021-2 C - CDO			4	1.F FE	2,125,000	94.7361	2,013,143	2,125,000	2,125,000					6.329	7.071	JAJO	28,393	77,151	07/21/2021	07/17/2034
70018Q-AG-0	PAIA 2021-2 D - CDO			4	2.C FE	1,750,000	90.8006	1,589,011	1,750,000	1,750,000					7.479	8.242	JAJO	27,631	86,848	07/21/2021	07/17/2034
70806C-AA-0	PNTPK 5 A1 - CDO			4,5	1.A FE	30,000,000	99.5010	29,850,290	30,000,000	30,000,000					6.219	6.543	JAJO	342,047		09/23/2022	10/15/2033
70806C-AE-2	PNTPK 5 A2 - CDO			4,5	1.A FE	9,000,000	99.4934	8,954,409	9,000,000	9,000,000					6.519	7.373	JAJO	107,564		09/23/2022	10/15/2033
70806E-AC-2	PNTPK 4 A2 - CDO			4,5	1.A FE	12,000,000	94.3888	11,326,661	12,000,000	12,000,000					5.760	5.894	JAJO	145,920	242,228	02/11/2022	04/15/2034
70806E-AE-8	PNTPK 4 B - CDO			4,5	1.C FE	11,000,000	92.3292	10,156,216	11,000,000	11,000,000					5.960	6.096	JAJO	138,404	236,037	02/11/2022	04/15/2034
70806E-AG-3	PNTPK 4 C - CDO			4,5	1.F FE	12,500,000	90.2313	11,278,914	12,500,000	12,500,000					6.760	6.908	JAJO	178,389	331,835	02/11/2022	04/15/2034
70806E-AN-8	PNTPK 4 A1A - CDO			4,5	1.A FE	30,000,000	96.4910	28,947,304	30,000,000	30,000,000					5.560	5.689	JAJO	352,133	567,404	02/11/2022	04/15/2034
70806J-AA-5	PNTPK III A1 - CDO			4	1.A FE	50,000,000	97.6048	48,802,405	50,000,000	50,000,000					5.945	6.424	JAJO	569,688	1,331,952	10/01/2021	10/22/2032
70806J-AC-1	PNTPK III A2 - CDO			4	1.A FE	12,000,000	96.9043	11,628,519	12,000,000	12,000,000					6.075	6.561	JAJO	139,715	334,748	10/01/2021	10/22/2032
70806J-AE-7	PNTPK III B - CDO			4	1.C FE	21,000,000	94.2970	19,802,379	21,000,000	21,000,000					6.225	6.714	JAJO	250,539	616,260	10/01/2021	10/22/2032
70806J-AG-2	PNTPK III C - CDO			4	1.F FE	12,500,000	93.9591	11,744,889	12,500,000	12,500,000					7.125	7.636	JAJO	170,693	475,571	10/01/2021	10/22/2032
72134A-AE-5	PIPK 9 C1 - CDO			4	1.F FE	2,500,000	93.1277	2,328,193	2,500,000	2,500,000					6.458	6.511	JAJO	29,599	79,828	10/01/2021	10/27/2034
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC				1.D	1,074,619	94.7014	1,017,679	1,074,619	1,074,619					3.000	3.000	MS	9,672	34,562	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC				1.D	1,115,066	94.7014	1,055,983	1,115,066	1,115,066					3.000	3.000	MS	10,036	36,732	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC				1.D	1,018,582	94.7014	964,611	1,018,582	1,018,582					3.000	3.000	MS	9,167	32,760	07/12/2012	09/13/2027
73052V-AA-3	PARPK 1 A - CDO			4	1.A FE	29,000,000	96.4530	27,971,383	29,000,000	29,000,000					5.323	5.394	JAJO	312,997	741,054	05/28/2021	07/20/2034
73742F-AE-6	POST 2021-1 C - CDO			4	1.F FE	2,750,000	93.3737	2,567,777	2,750,000	2,750,000					6.279	6.488	JAJO	36,454	95,754	07/30/2021	10/16/2034
73742F-AG-1	POST 2021-1 D - CDO			4	2.C FE	3,000,000	93.3006	2,799,019	3,000,000	3,000,000					7.379	7.607	JAJO	46,735	141,309	07/30/2021	10/16/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74331U-AC-2	PROG 22SFR3 B - RMBS			4	1.D FE	3,617,335	89.3718	3,366,636	3,767,000	3,627,047		9,713			3.600	4.555	MON	11,301	83,251	04/05/2022	04/17/2039
74331U-AE-8	PROG 22SFR3 C - RMBS			4	1.G FE	5,570,692	88.6869	5,143,839	5,800,000	5,587,781		17,089			3.750	4.694	MON	18,125	133,521	04/05/2022	04/17/2039
74332X-AA-9	PROG 22SFR4 A - RMBS			4	1.A FE	3,756,859	93.2631	3,504,981	3,758,166	3,756,270		(589)			4.438	4.426	MON	13,899	95,903	04/20/2022	05/17/2041
74332X-AC-5	PROG 22SFR4 B - RMBS			4	1.D FE	1,099,873	92.4903	1,017,394	1,100,000	1,099,825		(48)			4.788	4.772	MON	4,389	30,284	04/20/2022	05/17/2041
74334D-AA-1	PROG 22SFR6 A - RMBS			4	1.A FE	12,499,523	94.5229	11,815,360	12,500,000	12,499,558		36			4.451	4.451	MON	18,546	170,004	07/25/2022	07/19/2039
74334D-AC-7	PROG 22SFR6 B - RMBS			4	1.D FE	8,999,858	94.0091	8,460,818	9,000,000	8,999,886		28			4.997	4.997	MON	14,991	137,418	07/25/2022	07/19/2039
74334D-AE-3	PROG 22SFR6 C - RMBS			4	1.G FE	6,999,861	92.7652	6,493,562	7,000,000	6,999,885		24			5.195	5.195	MON	12,122	111,115	07/25/2022	07/19/2039
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED			1	1.E	12,349,577	82.1773	10,148,548	12,349,577	12,349,577					3.000	3.000	MON	21,612	426,695	02/21/2020	08/10/2041
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204			1	1.E	12,391,757	84.6861	10,494,091	12,391,757	12,391,757					3.366	3.366	MON	24,331	417,106	04/24/2020	10/10/2042
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO			1	2.A	4,400,595	79.4647	3,496,918	4,400,595	4,400,595					3.744	3.744	MON	9,611	165,187	02/12/2020	02/10/2049
75884B-AE-8	REG10 X C - CDO			4	1.F FE	1,971,000	93.5891	1,871,781	2,000,000	2,120,115		152,560			5.879	5.174	JAJO	24,823	57,364	01/09/2020	01/17/2031
75887V-AE-1	REGT9 IX C - CDO			4	1.E FE	1,503,600	95.5716	1,433,575	1,500,000	1,601,693		108,173			6.529	5.417	JAJO	20,676	52,882	12/20/2019	04/17/2030
75888B-AG-9	REG17 XVII D - CDO			4	2.C FE	2,249,388	95.3167	2,096,968	2,200,000	2,351,858		105,347			8.229	7.892	JAJO	38,220	115,314	05/18/2021	10/17/2033
75888T-AG-0	REG16 XVI C - CDO			4	1.F FE	8,820,000	96.0466	8,644,197	9,000,000	9,083,910		246,363			6.779	7.338	JAJO	128,804	338,702	03/13/2020	01/18/2033
75888T-AJ-4	REG16 XVI D - CDO			4	2.C FE	3,500,000	93.3177	3,266,120	3,500,000	3,500,000					7.979	8.750	JAJO	58,957	174,534	11/22/2019	01/18/2033
75889F-AJ-3	REG23 XXIII C - CDO			4	1.F FE	1,800,000	92.3651	1,662,572	1,800,000	1,800,000					6.293	6.377	JAJO	22,968	50,207	11/04/2021	01/22/2035
75889F-AL-8	REG23 XXIII D - CDO			4	2.C FE	2,500,000	89.7005	2,242,512	2,500,000	2,500,000					7.293	7.394	JAJO	36,969	91,121	11/04/2021	01/22/2035
76679A-AA-5	RIN 4 A - CDO			4	1.A FE	37,500,000	97.5000	36,562,500	37,500,000	37,500,000					5.543	5.712	JAJO	421,466	891,116	03/19/2021	04/20/2033
76679A-AC-1	RIN 4 B - CDO			4	1.D FE	15,000,000	95.8345	14,375,182	15,000,000	15,000,000					5.943	6.119	JAJO	180,753	417,280	03/19/2021	04/20/2033
77341E-AE-5	ROCKT 2020-1 C - CDO			4	1.F FE	3,000,000	95.2975	2,858,924	3,000,000	3,000,000					6.593	6.681	JAJO	40,105	103,227	12/04/2020	01/20/2032
77587U-AE-2	RMRK 1 B - CDO			4	1.E FE	2,500,000	95.3551	2,383,877	2,500,000	2,500,000					6.475	6.972	JAJO	31,024	81,835	05/06/2021	10/23/2030
77588J-AE-6	RCF II C - CDO			4	1.G FE	1,080,000	74.9435	809,390	1,080,000	1,080,000					3.425	3.425	AO	6,782	40,586	09/02/2021	10/25/2039
77588J-AG-1	RCF II D - CDO			4	2.C FE	1,200,000	83.3791	1,000,549	1,200,000	1,200,000					5.075	5.074	AO	11,165	66,821	09/02/2021	10/25/2039
77588L-AE-1	RMRK IV B - CDO			4	1.F FE	3,000,000	92.1308	2,763,925	3,000,000	3,000,000					6.259	6.308	JAJO	42,768	127,782	04/16/2021	07/10/2034
78396Y-AB-9	SESAC 221 A2 - ABS			4	2.C FE	13,255,150	93.4387	12,722,502	13,615,875	13,257,721		2,573			5.500	5.684	JAJO	137,293	210,101	07/01/2022	07/25/2052
78403D-AZ-3	SBATOW 221 1C - RMBS			4	1.F FE	39,000,000	99.7556	38,904,684	39,000,000	39,000,000					6.599	6.598	MON	114,383	157,276	11/15/2022	11/15/2052
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE	16,016,613	89.1386	14,277,383	16,017,053	16,016,647		30			2.301	2.301	MON	16,380	368,552	10/18/2021	02/28/2033
78433X-AB-6	SALTT 211 A - ABS			4	1.F FE	17,069,819	87.1824	14,881,892	17,069,832	17,069,811		(5)			2.675	2.675	MON	20,294	456,618	10/18/2021	02/28/2033
78486A-AA-4	STWD 21SIF1 A - CDO			4	1.A FE	29,500,000	98.8258	29,153,617	29,500,000	29,500,000					5.579	5.607	JAJO	347,456	749,306	02/23/2021	04/15/2032
78486A-AC-0	STWD 21SIF1 B - CDO			4	1.D FE	10,000,000	96.7969	9,679,685	10,000,000	10,000,000					5.979	6.015	JAJO	126,226	294,780	02/23/2021	04/15/2032
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC			1	2.C PL	6,949,600	75.2473	5,229,388	6,949,600	6,949,600					3.500	3.500	JJ	121,618	243,236	03/10/2020	07/01/2041
800130-AG-1	SAND 1 C - CDO			4	1.F FE	2,703,480	94.2878	2,549,052	2,703,480	2,703,480					6.429	7.177	JAJO	36,693	85,945	10/08/2021	10/16/2034
800130-AJ-5	SAND 1 D - CDO			4	2.B FE	2,700,000	88.0859	2,378,320	2,700,000	2,700,000					7.629	8.399	JAJO	43,486	115,894	10/08/2021	10/16/2034
800130-AL-0	SAND 1 B2 - CDO			4	1.C FE	2,700,000	81.2259	2,193,100	2,700,000	2,700,000					3.192	3.205	JAJO	18,194	78,523	10/08/2021	10/16/2034
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	9,998,683	93.8897	9,388,969	10,000,000	9,999,480		264			2.510	2.526	MON	4,183	251,000	11/20/2019	01/26/2032
80286J-AB-1	SREV 19A B - ABS			4	1.C FE	6,996,903	93.3750	6,536,252	7,000,000	6,998,772		621			2.800	2.826	MON	3,267	196,000	11/20/2019	01/26/2032
80286J-AC-9	SREV 19A C - ABS			4	1.F FE	6,997,698	93.4978	6,544,849	7,000,000	6,999,084		462			3.000	3.026	MON	3,500	210,000	11/20/2019	01/26/2032
81124E-AJ-9	SCUL XXIX D1 - CDO			4	2.B FE	1,500,000	90.7522	1,361,284	1,500,000	1,500,000					7.525	7.627	JAJO	21,633	67,412	08/27/2021	10/23/2034
81124L-AG-9	SCUL 28 C - CDO			4	1.F FE	2,252,250	93.8980	2,114,819	2,252,250	2,252,250					6.643	2.623	JAJO	30,337	68,448	11/18/2021	01/20/2035
81124N-AE-0	SCUL 30 B1 - CDO			4,5	1.C FE	14,000,000	97.5472	13,656,613	14,000,000	14,000,000					4.609	4.640	JAJO	335,193		05/19/2022	07/20/2035
81124N-AJ-9	SCUL 30 C - CDO			4,5	1.F FE	9,500,000	96.2312	9,141,966	9,500,000	9,500,000					5.259	5.297	JAJO	259,528		05/19/2022	07/20/2035
81124T-AE-7	SCUL 26 C - CDO			4	1.F FE	3,000,000	95.3502	2,860,506	3,000,000	3,000,000					6.743	6.801	JAJO	41,017	137,566	04/26/2021	07/20/2034
81124T-AG-2	SCUL 26 D1 - CDO			4	2.A FE	2,000,000	95.2630	1,905,261	2,000,000	2,000,000					7.643	7.715	JAJO	30,995	116,711	04/26/2021	07/20/2034
81124U-AQ-7	SCUL 27 C2 - CDO			4	1.F FE	1,625,000	77.6277	1,261,450	1,625,000	1,625,000					3.590	3.606	JAJO	11,505	73,894	06/10/2021	07/20/2034
81124U-AS-3	SCUL 27 D - CDO			4	2.C FE	3,000,000	91.1608	2,734,823	3,000,000	3,000,000					7.943	8.021	JAJO	48,317	175,990	06/10/2021	07/20/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81880X-AS-1	SHACK 2019-XIV CR - CDO			4	1.F FE	1,500,000	93.6556	1,404,834	1,500,000	1,500,000					6.543	6.633	JAJO	19,900	50,853	06/17/2021	07/20/2034
81882E-AQ-5	SHACK 2015-VIII BR - CDO			4	1.A FE	26,000,000	98.7161	25,666,188	26,000,000	26,000,000					5.543	5.626	JAJO	292,217	617,841	10/05/2017	10/20/2027
81883J-AE-0	SHACK 2116 C - CDO			4	1.F FE	2,714,100	93.7343	2,544,042	2,714,100	2,714,100					6.443	6.495	JAJO	35,457	90,439	09/01/2021	10/20/2034
81883J-AG-5	SHACK 2116 D1 - CDO			4	2.B FE	3,500,000	93.7244	3,280,354	3,500,000	3,500,000					7.493	7.562	JAJO	53,176	154,602	09/01/2021	10/20/2034
82667C-AA-3	SRL 211 A - ABS			4	1.F FE	11,879,828	82.0726	9,754,780	11,885,546	11,880,014		141			2.230	2.232	MON	10,307	265,048	08/12/2021	08/17/2051
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	14,000,200	78.8255	11,046,312	14,013,628	14,003,450		2,806			3.967	4.028	MON	24,708	566,110	07/21/2021	07/15/2044
83609Y-AE-6	SNDPT IV B - CDO			4	1.C FE	8,000,000	96.5322	7,722,575	8,000,000	8,000,000					5.944	5.992	JAJO	99,062	226,411	04/19/2018	04/18/2031
83610C-AW-1	SNDPT 12RR AR2 - CDO			4	1.A FE	24,246,954	98.9589	23,994,528	24,246,954	24,246,954					5.293	5.868	JAJO	260,222	514,724	12/18/2020	10/20/2028
83610C-AY-7	SNDPT 12RR BR2 - CDO			4	1.A FE	30,000,000	97.1888	29,156,625	30,000,000	30,000,000					5.743	5.826	JAJO	349,340	773,726	01/13/2021	10/20/2028
83610H-AQ-3	SNDPT 7RRR BR - CDO			4	1.B FE	25,000,000	96.0392	24,009,807	25,000,000	25,000,000					6.025	6.516	JAJO	288,677	704,602	05/20/2021	10/23/2031
83611K-AN-2	SNDPT XXII BR - CDO			4	1.B FE	12,770,000	94.8914	12,117,630	12,770,000	12,770,000					5.943	6.022	JAJO	153,881	355,244	07/19/2021	01/20/2032
83611K-AS-1	SNDPT XXII CR - CDO			4	1.F FE	3,825,000	90.6976	3,469,185	3,825,000	3,825,000					6.493	6.580	JAJO	50,358	127,736	07/19/2021	01/20/2032
83614B-AQ-2	SNDPT XXIII AR - CDO			4	1.A FE	45,000,000	96.6500	43,492,500	45,000,000	45,000,000					5.249	5.972	JAJO	498,668	991,621	05/14/2021	07/17/2034
83614B-AS-8	SNDPT XXIII BR - CDO			4	1.C FE	14,000,000	94.2595	13,196,325	14,000,000	14,000,000					5.829	6.562	JAJO	172,283	391,283	05/14/2021	07/17/2034
83614B-AU-3	SNDPT XXIII CR - CDO			4	1.F FE	5,000,000	93.6497	4,682,486	5,000,000	5,000,000					6.329	7.071	JAJO	66,808	165,230	05/14/2021	07/17/2034
83614N-AQ-6	SNDPT XXIV B1R - CDO			4	1.C FE	20,000,000	93.5910	18,718,196	20,000,000	20,000,000					6.058	6.072	JAJO	228,874	559,312	10/25/2021	10/25/2034
83614N-AS-2	SNDPT XXIV C1R - CDO			4	1.F FE	14,500,000	93.2194	13,516,812	14,500,000	14,500,000					6.558	6.581	JAJO	179,628	477,599	10/25/2021	10/25/2034
83614N-AY-9	SNDPT XXIV C2R - CDO			4	1.F FE	2,250,000	76.7440	1,726,739	2,250,000	2,250,000					3.668	3.685	JAJO	15,131	81,155	10/25/2021	10/25/2034
83614U-AJ-6	SNDPT XXX C - CDO			4	1.F FE	3,665,000	93.3473	3,421,177	3,665,000	3,665,000					6.558	6.581	JAJO	45,403	122,306	06/11/2021	07/25/2034
83615P-AE-7	SNDPT XXXI C - CDO			4	1.F FE	2,900,000	92.8809	2,693,547	2,900,000	2,900,000					6.508	6.812	JAJO	35,652	102,529	08/06/2021	10/25/2034
83616K-AE-7	SNDPT XXXIII C - CDO		C	4.5	1.F FE	2,700,000	88.4451	2,388,018	2,700,000	2,700,000					6.310	6.314	JAJO	32,181	64,938	01/28/2022	04/25/2035
846031-AN-2	STHIK 1R A1R - CDO			4	1.A FE	15,428,390	98.0608	15,395,543	15,700,000	15,585,918		157,528			5.303	5.642	JAJO	168,813	235,497	05/25/2022	07/20/2032
85234#-AB-1	STADIUM FUNDING TRUST			1	2.C PL	16,236,828	90.4000	12,921,545	14,293,737	16,039,434		(75,262)			5.000	3.973	AO	178,672	714,679	02/10/2020	04/01/2039
85236K-AC-6	SIDC 2019-2 A2 - ABS			4	1.G FE	10,000,000	93.9373	9,393,733	10,000,000	10,000,000					3.080	3.100	MON	5,133	306,289	11/13/2019	10/25/2044
85236K-AE-2	SIDC 211 A2 - ABS			4	1.G FE	4,183,789	85.7469	4,287,346	5,000,000	4,187,004		3,215			1.877	2.833	MON	1,043	15,642	11/10/2022	03/26/2046
85237M-AA-5	STWD 21SIF2 A1 - CDO			4,5	1.A FE	26,000,000	98.6580	25,651,078	26,000,000	26,000,000					5.414	5.577	JAJO	297,147	534,606	11/29/2021	01/15/2033
85237M-AC-1	STWD 21SIF2 B - CDO			4,5	1.D FE	12,500,000	95.8182	11,977,275	12,500,000	12,500,000					5.914	6.092	JAJO	156,054	305,633	11/29/2021	01/15/2033
85237M-AG-2	STWD 21SIF2 C - CDO			4,5	1.G FE	10,000,000	93.9401	9,394,006	10,000,000	10,000,000					6.464	6.650	JAJO	136,454	287,284	11/29/2021	01/15/2033
85573L-AA-9	STARR 2019-1 A - ABS		C	4	2.B FE	987,202	85.5932	839,990	981,375	984,905		(2,228)			4.089	3.979	MON	1,783	40,128	07/21/2021	03/15/2044
86190B-AB-0	STR 2021-1 A2 - ABS			2	1.A FE	3,472,178	78.9385	2,742,125	3,473,750	3,472,227		36			2.960	2.962	MON	3,142	102,823	05/19/2021	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS			2	1.E FE	8,280,800	80.1553	6,762,104	8,436,250	8,283,586		2,771			2.860	2.954	MON	7,372	219,988	03/02/2022	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS			2	1.E FE	1,488,151	71.8388	1,069,500	1,488,750	1,488,166		13			3.700	3.702	MON	1,683	55,084	05/19/2021	06/20/2051
86315W-AG-3	STRAS 213 D - CDO			4	2.A FE	7,000,000	90.9373	6,365,609	7,000,000	7,000,000					6.843	6.936	JAJO	97,126	221,252	12/17/2021	12/29/2029
86803N-AA-5	SNSTR 181 A - ABS			4	1.F FE	16,757,801	88.3084	14,802,791	16,762,609	16,757,957		300			5.680	5.682	FMAN	108,435	978,213	11/20/2018	11/20/2048
87166V-AN-8	SYMP XX CR - CDO			4	1.F FE	4,000,000	95.6105	3,824,421	4,000,000	4,000,000					6.429	7.175	JAJO	54,291	136,973	01/13/2021	01/16/2032
87167Q-AG-3	SYMP 24 C - CDO			4	1.F FE	5,000,000	95.3172	4,765,859	5,000,000	5,000,000					6.575	6.663	JAJO	63,006	168,726	12/08/2020	01/23/2032
87168N-AJ-3	SYMP XXXII D1 - CDO			4,5	2.B FE	5,000,000	91.1900	4,559,498	5,000,000	5,000,000					7.537	8.098	JAJO	72,234	146,440	02/24/2022	04/23/2035
87168R-AC-9	SYMP 36 A1 - CDO			4,5	1.A FE	50,000,000	99.5259	49,762,951	50,000,000	50,000,000					4.813	6.372	JAJO	641,671		08/16/2022	10/24/2035
87168R-AG-0	SYMP 36 C - CDO			4,5	1.F FE	18,000,000	99.3603	17,884,848	18,000,000	18,000,000					6.613	6.703	JAJO	317,401		08/16/2022	10/24/2035
87168R-AJ-4	SYMP 36 D - CDO			4,5	2.C FE	13,500,000	99.3442	13,411,470	13,500,000	13,500,000					8.013	8.120	JAJO	288,451		08/16/2022	10/24/2035
87168V-AA-4	SYMP 36 E - CDO			4,5	3.C FE	7,920,000	98.3698	7,869,583	8,000,000	7,951,438		31,438			11.083	12.654	JAJO	236,427		08/16/2022	10/24/2035
87168Y-AC-4	SYMP XXXI A - CDO			4,5	1.A FE	20,000,000	96.8050	19,361,008	20,000,000	20,000,000					5.337	5.333	JAJO	208,833	337,000	02/09/2022	04/23/2035
87168Y-AG-5	SYMP XXXI C - CDO			4,5	1.F FE	14,000,000	92.3216	12,925,030	14,000,000	14,000,000					6.237	6.246	JAJO	167,372	311,150	02/09/2022	04/23/2035
87168Y-AJ-9	SYMP XXXI D - CDO			4,5	2.C FE	14,000,000	88.6833	12,415,668	14,000,000	14,000,000					7.237	7.261	JAJO	198,644	394,761	02/09/2022	04/23/2035
87170A-AG-3	SYMP 34 C - CDO			4,5	1.F FE	10,500,000	95.6513	10,043,389	10,500,000	10,500,000					5.679	5.737	JAJO	261,710		06/13/2022	07/24/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87170A-AK-4	SYMP 34 D - CDO			4,5	2.C FE	9,948,000	93.2841	9,328,409	10,000,000	9,954,429		6,429			6.739	6.894	JAJO	295,769		06/13/2022	07/24/2034
87190C-BC-3	TCW 2020-1 CRR - CDO			4	1.F FE	5,000,000	93.3493	4,667,466	5,000,000	5,000,000					6.293	6.379	JAJO	63,800	156,836	05/10/2021	04/20/2034
87190K-AJ-1	TCW 211 D1 - CDO			4	2.B FE	3,000,000	91.2724	2,738,173	3,000,000	3,000,000					7.243	7.308	JAJO	44,059	122,998	02/10/2021	03/18/2034
871969-AL-5	TCW 2022-1 D1 - CDO			4,5	2.A FE	3,430,000	90.9052	3,181,681	3,500,000	3,466,687		36,687			7.480	8.236	JAJO	50,855	99,093	03/01/2022	04/22/2033
87232A-AS-3	TFLAT 2018-1R DR - CDO			4	2.C FE	1,000,000	94.2968	942,968	1,000,000	1,000,000					7.165	7.583	JAJO	12,339	39,586	02/12/2021	01/29/2032
87242B-BC-3	TCW 2019-2 CR - CDO			4,5	1.F FE	2,250,000	91.4497	2,057,619	2,250,000	2,250,000					6.213	6.255	JAJO	28,348	54,443	02/04/2022	10/20/2032
87248K-AL-8	TICP 161R BR - CDO			4	1.C FE	5,000,000	96.7150	4,835,750	5,000,000	5,000,000					5.829	6.570	JAJO	61,530	140,883	06/28/2018	07/17/2031
87250R-AC-8	TICP XV C - CDO			4	1.F FE	3,000,000	94.2520	2,827,561	3,000,000	3,000,000					6.393	6.446	JAJO	38,888	97,143	01/23/2020	04/20/2033
87511#-AB-1	TAMPA BAY ARENA, LTD.			1	2.B PL	9,100,000	86.7892	7,897,819	9,100,000	9,100,000					3.890	3.890	JD	177,978	176,995	01/17/2020	06/30/2035
88315L-AE-8	TMCL 2020-1 A - ABS		C	2	1.F FE	4,202,434	90.3279	3,698,872	4,094,941	4,183,240		47,051			2.730	2.163	MON	3,416	111,903	11/24/2020	08/21/2045
88315L-AQ-1	TMCL 212 A - ABS		C	4	1.F FE	17,330,234	85.0052	14,734,237	17,333,334	17,330,395		95			2.230	2.231	MON	11,811	386,533	03/24/2021	04/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS		C	4	1.F FE	33,761,693	81.1037	30,194,642	37,229,667	33,856,523		95,145			1.940	3.835	MON	22,069	472,769	09/29/2022	08/20/2046
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	14,199,792	75.1023	10,664,778	14,200,333	14,199,887		17			4.163	4.163	MON	26,274	591,160	06/17/2021	06/15/2040
88606W-AA-0	TBOLT 2017 A - ABS		C	4	2.B FE	3,548,626	86.0333	3,021,836	3,512,405	3,529,425		(12,384)			4.212	3.702	MON	6,575	147,942	04/20/2021	05/17/2032
89239H-AC-2	TAOT 2022-D A2B - ABS			4,5	1.A FE	5,500,000	100.2307	5,512,686	5,500,000	5,500,000					4.877	5.034	MON	12,667	25,419	11/01/2022	01/15/2026
89288C-AJ-8	TRAL VII C2 - CDO			4	1.F FE	2,500,000	79.2231	1,980,578	2,500,000	2,500,000					3.780	3.798	JAJO	17,325	94,500	02/26/2021	04/25/2034
89531F-AS-6	TREST 171R B2R - CDO			4	1.F FE	3,000,000	78.8491	2,365,473	3,000,000	3,000,000					2.940	2.951	JAJO	16,170	88,200	02/26/2021	04/25/2032
89531M-AE-2	TREST 182A B - CDO			4	1.F FE	4,886,363	94.1497	4,792,220	5,090,000	5,255,513		338,801			6.258	5.500	JAJO	60,171	154,378	06/01/2020	07/25/2031
89532T-AJ-5	TREST 3 C - CDO			4	1.F FE	6,000,000	95.0070	5,700,422	6,000,000	6,000,000					6.493	6.547	JAJO	78,993	200,370	01/16/2020	01/20/2033
89532T-AL-0	TREST 3 D - CDO			4	2.C FE	1,500,000	93.6639	1,404,958	1,500,000	1,500,000					7.493	7.566	JAJO	22,790	65,301	01/16/2020	01/20/2033
89532U-AG-8	TREST V B2 - CDO			4	1.C FE	1,750,000	76.9719	1,347,008	1,750,000	1,750,000					3.001	3.012	JAJO	10,358	48,433	10/26/2021	10/20/2034
89532U-AJ-2	TREST V C - CDO			4	1.F FE	1,800,000	93.7043	1,686,678	1,800,000	1,800,000					6.343	6.393	JAJO	23,150	54,806	10/26/2021	10/20/2034
89532W-AJ-8	TREST IV D - CDO			4	2.C FE	5,000,000	92.3976	4,619,882	5,000,000	5,000,000					7.478	7.542	JAJO	74,776	247,602	07/12/2021	07/21/2034
89566E-AB-4	TRI-STATE GENERATION AND TRANSMISSION AS			4	2.A FE	5,838,453	102.3570	5,708,087	5,576,646	5,708,872		8,245			7.144	6.606	JJ	167,105	398,396	03/02/2004	07/31/2033
89613G-AD-8	TAH 2020-SFR1 D - RMBS			4	1.G FE	7,347,703	86.1456	7,236,230	8,400,000	7,425,340		77,637			2.548	7.719	MON	17,836	53,508	10/06/2022	07/19/2038
89624G-AE-3	CAVU 2021-3 C1 - CDO			4	1.F FE	3,150,001	94.9014	3,004,416	3,165,830	3,221,308		71,279			6.664	6.463	JAJO	43,950	97,830	12/16/2021	01/18/2035
89624U-AJ-1	CAVU 212 D1 - CDO			4	2.B FE	1,000,000	94.2069	942,069	1,000,000	1,000,000					7.608	7.680	JAJO	14,371	42,529	10/08/2021	10/25/2034
89640Y-AY-0	TRNTS VI CR1 - CDO			4	1.F FE	3,000,000	94.3780	2,831,341	3,000,000	3,000,000					6.608	6.664	JAJO	37,448	101,635	02/09/2021	01/25/2034
89641C-AP-6	TRNTS 7R CR - CDO			4	1.F FE	2,250,004	92.7500	2,095,260	2,259,040	2,294,356		44,352			6.608	6.436	JAJO	28,199	62,828	02/01/2022	01/25/2035
89641C-AR-2	TRNTS 7R D2R - CDO			4	2.A FE	2,750,000	92.8987	2,554,714	2,750,000	2,750,000					7.658	7.732	JAJO	39,781	114,892	11/05/2021	01/25/2035
89641G-AE-2	TRNTS XII C - CDO			4	1.F FE	1,500,000	98.4872	1,477,308	1,500,000	1,500,000					7.358	7.425	JAJO	20,849	62,224	12/02/2020	04/25/2033
89641H-AY-6	TRNTS XI D1R - CDO			4	2.B FE	2,500,000	93.7319	2,343,296	2,500,000	2,500,000					7.279	8.038	JAJO	38,418	106,827	08/20/2021	07/17/2034
89641Q-AJ-9	TRNTS XIV D - CDO			4	2.C FE	1,986,000	95.3298	1,906,597	2,000,000	2,015,806		29,806			8.658	8.620	JAJO	32,710	86,715	03/21/2022	01/25/2034
89642D-AG-3	TRNTS XVI C1 - CDO			4	1.F FE	2,500,000	93.9416	2,348,539	2,500,000	2,500,000					6.443	6.531	JAJO	32,660	82,220	06/14/2021	07/20/2034
89642F-AG-8	TRNTS 19 C - CDO			4,5	1.E FE	4,000,000	94.4456	3,777,824	4,000,000	4,000,000					6.863	6.918	JAJO	55,669	85,175	04/01/2022	10/20/2033
89642F-AJ-2	TRNTS 19 D - CDO			4,5	2.A FE	2,587,000	91.8059	2,386,955	2,600,000	2,610,636		23,636			7.963	7.965	JAJO	41,984	68,154	04/01/2022	10/20/2033
89656R-AA-8	TRL 221 A - RMBS			4	1.F FE	17,733,365	90.8391	16,109,515	17,734,128	17,733,523		157			4.550	4.550	MON	26,897	518,591	04/20/2022	05/19/2052
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	27,265,226	85.3061	24,146,961	28,306,250	27,275,332		9,973			2.110	2.944	MON	18,250	468,719	12/08/2022	09/20/2045
89680H-AE-2	TCF 211 A - RMBS			4	1.F FE	18,044,505	83.4920	17,768,140	21,281,250	18,068,032		23,551			1.860	2.740	MON	12,095	99,068	10/04/2022	03/20/2046
901396-AA-9	TWBRK 2021-1 A - CDO			4	1.A FE	35,000,000	94.7329	33,156,532	35,000,000	35,000,000					5.773	5.850	JAJO	409,692	837,586	11/23/2021	01/20/2034
901396-AC-5	TWBRK 2021-1 B - CDO			4	1.C FE	19,000,000	94.5109	17,957,067	19,000,000	19,000,000					6.193	6.279	JAJO	238,586	524,958	11/23/2021	01/20/2034
90931E-AA-2	UAL A - ABS			1	2.C FE	14,708,090	82.3520	12,112,407	14,708,090	14,708,090					4.550	4.549	FA	234,226	697,104	01/28/2019	08/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.F FE	5,264,770	88.3990	4,647,126	5,256,990	5,261,966		(1,168)			3.100	3.076	JJ	78,767	171,727	12/01/2017	01/07/2030
913318-AE-1	UNPPK 1 B - CDO			4,5	1.C FE	14,000,000	94.5982	13,243,753	14,000,000	14,000,000					5.963	6.001	JAJO	169,292	228,824	04/12/2022	04/20/2035
91734K-AE-7	BLKMM 2021-1 B - CDO			4	1.C FE	18,000,000	92.7185	16,689,322	18,000,000	18,000,000					5.979	6.137	JAJO	227,207	437,341	12/08/2021	01/17/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91734K-AG-2	BLKMM 2021-1 C - CDO			4	1.G FE	21,937,500	93.0932	20,422,320	21,937,500	21,937,500					6.679	6.846	JAJO	309,328	660,552	12/08/2021	01/17/2034
91862@-AA-2	VC 3 LS 2021 L P - ABS			1	1.G PL	23,317,224	90.8220	21,177,169	23,317,224	23,317,224					3.500	3.500	MON	36,271	924,215	10/04/2021	09/15/2031
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS			1	2.B PL	20,208,527	92.5060	18,694,100	20,208,527	20,208,527					4.750	4.750	MON	42,662	969,684	10/14/2021	09/15/2041
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu			4	2.B PL	6,573,141	102.0571	6,708,359	6,573,141	6,573,141					4.250	4.254	JAJO	68,883	139,928	10/07/2022	03/17/2026
91864#-AB-6	VPC Asset Backed Opportunistic Credit Fu			4	1.G PL	4,206,856	94.6803	3,983,063	4,206,856	4,206,856					5.250	5.255	JAJO	54,459	103,917	10/07/2022	03/17/2026
92211M-AE-3	VDC 2018-2 A2 - ABS			4	1.G FE	13,428,333	97.8218	13,135,831	13,428,333	13,428,333					4.196	4.233	MON	25,042	566,635	11/16/2018	11/16/2043
92212K-AB-2	VDC 2020-1 A2 - ABS			4	1.G FE	7,500,000	88.0283	6,602,126	7,500,000	7,500,000					1.645	1.651	MON	5,483	123,375	09/22/2020	09/15/2045
92212K-AC-0	VDC 202 A2 - ABS			2	1.G FE	27,634,155	81.8520	22,927,552	28,011,000	27,662,602		28,448			1.992	2.269	MON	24,799	522,991	07/21/2022	09/15/2045
92330M-AN-9	VENTR XXI BR - CDO			4	1.A FE	25,000,000	99.1881	24,797,032	25,000,000	25,000,000					5.379	6.068	JAJO	283,899	584,033	10/04/2017	07/15/2027
92559E-AJ-0	VIBR 15 B2 - CDO			4	1.F FE	4,050,000	77.7430	3,148,593	4,050,000	4,050,000					3.750	3.767	JAJO	29,953	129,094	11/01/2021	01/22/2035
92581*-AA-2	Vida Insurance Credit Opportunity Fund I			1,2	1.G PL	13,004,026	92.9000	12,111,018	13,036,618	13,007,026		3,000			4.000	4.036	MON	15,934	431,657	02/04/2022	03/20/2030
92891L-AC-6	VOYA 2022-3 C - CDO			4,5	1.F FE	19,000,000	99.5320	18,911,084	19,000,000	19,000,000					7.927	8.036	JAJO	271,951		09/13/2022	10/20/2034
92891L-AE-2	VOYA 2022-3 A2 - CDO			4,5	1.A FE	8,000,000	99.5235	7,961,876	8,000,000	8,000,000					6.527	5.684	JAJO	94,283		09/13/2022	10/20/2034
92914N-AN-1	VOYA 2015-1 BR - CDO			4	1.D FE	5,000,000	94.0301	4,701,503	5,000,000	5,000,000					5.894	6.032	JAJO	61,393	138,972	12/12/2017	01/18/2029
92914N-AQ-4	VOYA 2015-1 CR - CDO			4	2.C FE	4,000,000	91.6428	3,665,713	4,000,000	4,000,000					6.544	6.689	JAJO	54,531	137,539	12/12/2017	01/18/2029
92915H-AQ-6	VOYA 2016-3 A3R - CDO			4	1.C FE	10,969,200	96.2202	10,584,219	11,000,000	11,600,848		721,194			5.944	4.550	JAJO	136,210	311,315	02/28/2019	10/20/2031
92917A-AA-4	VOYA 181 A1 - CDO			4	1.A FE	14,455,091	98.3458	14,422,411	14,665,000	15,132,540		667,692			5.177	3.501	JAJO	156,046	296,286	03/19/2019	04/19/2031
92917J-AA-5	VOYA 2018-2 A1 - CDO			4	1.A FE	19,760,000	98.4840	19,696,796	20,000,000	20,686,865		904,068			5.079	3.436	JAJO	214,453	406,059	03/05/2019	07/15/2031
92918Q-AG-5	VOYA 211 C - CDO			4	1.F FE	1,750,000	92.6944	1,622,151	1,750,000	1,750,000					6.129	6.171	JAJO	22,644	61,719	07/01/2021	07/17/2034
92918Q-AJ-9	VOYA 211 D - CDO			4	2.C FE	3,000,000	90.2302	2,706,906	3,000,000	3,000,000					7.229	7.289	JAJO	45,785	145,954	07/01/2021	07/17/2034
92919M-AA-6	VOYA 222 A - CDO			4,5	1.A FE	25,000,000	99.6514	24,912,850	25,000,000	25,000,000					4.881	6.639	JAJO	444,075		07/12/2022	07/20/2034
94353W-AA-3	WAAV 171 A - ABS			4	2.B FE	7,298,153	77.0203	5,697,620	7,397,558	7,341,294		41,187			3.844	4.400	MON	12,638	284,362	05/04/2021	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	12,156,927	75.0073	9,118,988	12,157,461	12,157,086		85			3.597	3.625	MON	19,436	446,863	09/30/2019	09/15/2044
948214-AS-0	WPARK 2001-R A2R - CDO			4	1.C FE	20,000,000	95.3706	19,074,113	20,000,000	20,000,000					5.843	5.920	JAJO	236,949	536,095	06/15/2018	07/22/2030
94946D-AA-9	WLKRG 2019-A A - RMBS			4	1.A FE	1,808,579	97.0086	1,754,567	1,808,671	1,808,618		58			2.800	2.818	MON	2,251	63,756	06/03/2019	06/15/2038
94949G-AG-6	WELF 2020-1 B - CDO			4	1.F FE	1,250,000	95.1430	1,189,288	1,250,000	1,250,000					6.629	7.375	JAJO	17,494	45,130	02/13/2020	04/15/2033
94978#-HS-9	OLD NATIONAL BANK - ABS			4	1.G	591,140	102.8718	608,116	591,140	591,142					6.640	6.640	MON	1,090	39,614	06/28/2007	09/21/2027
96042V-AC-3	WLAKE 2022-2 A2B - ABS			4,5	1.A FE	20,909,358	100.1391	20,938,450	20,909,358	20,909,358					4.937	4.976	MON	48,750	339,230	06/08/2022	08/15/2025
96042W-AC-1	WLAKE 2022-1 A2B - ABS			4,5	1.A FE	18,526,163	99.9737	18,521,298	18,526,163	18,526,163					4.507	4.536	MON	39,432	303,527	03/09/2022	12/16/2024
96467F-AN-0	WBOX I BR - CDO			4	1.F FE	3,750,000	93.9162	3,521,856	3,750,000	3,750,000					6.375	6.870	JAJO	45,817	118,961	08/17/2021	07/26/2032
96467H-AG-1	WBOX III C - CDO			4	1.F FE	2,500,000	93.6403	2,341,007	2,500,000	2,500,000					6.279	7.020	JAJO	33,140	75,854	10/07/2021	10/16/2034
96467H-AJ-5	WBOX III D - CDO			4	2.C FE	248,625	93.5938	233,985	250,000	255,165		6,540			7.429	7.866	JAJO	3,921	10,245	01/06/2022	10/16/2034
97063Q-AA-0	WESTF 2017-A A - ABS			4	2.B FE	9,385,095	76.8132	7,106,903	9,252,195	9,247,702		1,637			4.690	4.751	MON	19,286	473,145	07/28/2017	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS			4	2.A FE	22,425,443	79.7867	17,893,409	22,426,556	22,426,049		202			4.750	4.798	MON	47,345	1,129,265	08/16/2018	09/15/2043
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	15,562,179	72.6856	11,312,045	15,562,987	15,562,212		29			3.104	3.104	MON	21,470	483,075	05/07/2021	05/15/2046
97314J-AE-5	WINDR 193R CR - CDO			4	1.F FE	3,150,000	93.0178	2,930,061	3,150,000	3,150,000					6.279	7.021	JAJO	41,756	102,489	09/10/2021	07/15/2031
97316D-AJ-5	WINDR 213 D - CDO			4	2.C FE	2,000,000	89.1343	1,782,687	2,000,000	2,000,000					7.593	7.700	JAJO	30,792	102,368	07/01/2021	07/20/2033
97316L-AE-8	WINDR 2017-3 CR - CDO			4	1.F FE	4,000,000	94.8027	3,792,107	4,000,000	4,000,000					6.579	7.325	JAJO	55,557	142,379	04/16/2021	04/16/2035
98163V-AC-2	WOART 2022-D A2B - ABS			4,5	1.A FE	7,500,000	100.5324	7,539,928	7,500,000	7,500,000					4.657	4.246	MON	16,495	25,171	11/09/2022	03/16/2026
986255-AY-3	YCLO 1RR CRR - CDO			4	1.E FE	2,001,200	95.0320	1,900,640	2,000,000	2,072,420		71,517			6.425	5.695	JAJO	24,628	64,905	07/01/2021	10/22/2029
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201			4	2.A FE	7,495,540	93.7000	6,592,836	7,036,110	7,036,110				(511,353)	4.190	4.189	AO	62,238	295,799	02/22/2018	10/15/2027
E7134#-AA-3	LINIA NOU TRAM DOS SA		B	1	2.B PL	16,154,485	90.2741	14,276,312	15,814,413	15,814,413				(1,036,513)	3.515	3.566	JD	287,564	331,867	09/30/2019	12/31/2037
G6751@-AA-7	17CAPITAL CREDIT FUND I TERM LOAN - ABS			4,5	1.F PL	22,667,142	88.7822	20,124,386	22,667,142	22,667,142					5.726	5.808	JAJO	295,618	451,107	02/24/2022	03/31/2032
PPE0EM-2V-0	Strategic Partners VIII, L.P. - ABS			1	1.F	16,250,000	99.4697	16,163,829	16,250,000	16,250,000					5.643	5.716	MON	81,506	625,453	06/10/2021	03/10/2025
PPEKJ1-98-1	High River LLC - ABS			1	2.B	15,109,192	84.6958	12,796,855	15,109,192	15,109,192					4.582	4.582	MON	21,154	694,618	12/08/2021	12/31/2036

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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
PPES7T-5A-5	CIP VIII Holdings SPV, L.P. Incorporated			4	1.F	39,920,000	94.4111	37,764,436	40,000,000	40,533,340		612,948			6.580	6.165	FMAN	226,644	1,511,517	06/06/2022	11/11/2026
PPFJCE-C9-6	PMH NEWCO LP - ABS			3,5	1.F	50,000,000	97.8070	48,903,479	50,000,000	50,000,000					6.353	6.445	MJSD	820,622	1,183,259	05/24/2022	01/26/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,284,356,825	XXX	8,779,426,124	9,318,501,741	9,304,091,231	(833,127)	21,808,469	788,042	(1,547,865)	XXX	XXX	XXX	98,636,563	230,306,430	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						29,213,216,532	XXX	26,707,918,999	28,697,821,618	28,959,446,364	(833,127)	(35,079,387)	10,454,674	(51,482,015)	XXX	XXX	XXX	285,562,098	953,710,602	XXX	XXX
060505-EH-3	BANK OF AMERICA CORP			2,5	2.C FE	1,200,000	96.7780	1,161,336	1,200,000	1,200,000					6.250	6.250	MS	24,167	75,000	09/02/2014	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2.C FE	807,659	98.8930	778,288	787,000	793,365		(3,242)			6.500	6.021	AO	9,663	51,155	01/20/2015	10/23/2024
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE	3,175,000	97.0830	3,082,385	3,175,000	3,175,000					6.100	6.100	MS	55,951	193,675	03/12/2015	12/29/2049
060505-GB-4	BANK OF AMERICA CORP			2	2.C FE	9,000,000	84.9820	7,648,380	9,000,000	9,000,000					4.375	4.375	JAJO	70,000	297,500	01/20/2022	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2.C FE	2,983,941	106.6370	3,199,110	3,000,000	3,029,386		(5,335)			8.050	7.785	JD	10,733	241,500	01/05/1998	06/15/2027
06055H-AB-9	BANK OF AMERICA CORP			2	2.C FE	6,000,000	97.7420	5,864,520	6,000,000	6,000,000					6.125	6.125	JAJO	65,333	188,854	04/19/2022	12/29/2049
064058-AL-4	BANK OF NEW YORK MELLON CORP			2	2.A FE	11,343,583	81.0660	10,425,898	12,861,000	11,359,854		16,271			3.750	4.499	MJSD	14,737	361,716	06/02/2022	12/29/2049
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	8,047,500	95.2140	7,617,120	8,000,000	8,025,060		(9,539)			4.900	4.762	MJSD	29,400	392,000	07/17/2020	12/31/2049
26441C-BP-9	DUKE ENERGY CORP			2	2.C FE	2,506,455	73.4290	2,251,333	3,066,000	2,508,047		1,592			3.250	4.066	JJ	45,947	49,823	05/19/2022	01/15/2082
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	41,909,901	91.0970	38,294,446	42,037,000	41,823,311		(27,246)			6.250	6.214	MS	875,771	2,627,313	08/19/2019	03/01/2078
29250N-BN-4	ENBRIDGE INC		C	2	2.C FE	20,000,000	97.7190	19,543,800	20,000,000	20,000,000					7.375	7.375	JJ	413,819		09/15/2022	01/15/2083
29265W-AA-6	ENEL SPA		C	2	2.C FE	783,546	100.1270	791,003	790,000	783,947		6			8.750	8.816	MS	18,625	69,125	09/17/2013	09/24/2073
29273R-BA-6	ENERGY TRANSFER LP			2	3.B FE	2,996,067	76.9900	2,309,700	3,000,000	2,996,629		77			7.457	7.573	FMAN	37,907	126,330	12/13/2013	11/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.C FE	3,829,017	84.0980	3,225,158	3,835,000	3,279,863		12,491			7.538	8.973	MJSD	24,893	160,128	10/27/2009	06/01/2067
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	23,425,000	81.5990	20,399,750	25,000,000	23,428,681		3,681			3.800	4.077	MS	279,722	619,083	06/03/2022	03/15/2082
654579-AG-6	NIPPON LIFE INSURANCE CO		C	2	1.G FE	15,637,500	84.8050	12,720,750	15,000,000	15,539,309		(68,095)			3.400	2.834	JJ	223,833	510,000	07/15/2021	01/23/2050
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	18,420,000	80.3480	14,800,102	18,420,000	18,420,000					2.750	2.750	JJ	225,133	506,550	01/13/2021	01/21/2051
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			2	2.B FE	12,030,545	94.2930	11,332,133	12,018,000	12,029,079		(1,466)			6.000	5.953	FMAN	92,138	398,597	07/26/2022	12/29/2049
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC			2	2.B FE	13,000,000	97.9370	12,731,810	13,000,000	13,000,000					6.200	6.200	MJSD	35,822	259,711	08/16/2022	12/29/2049
69352P-AC-7	PPL CAPITAL FUNDING INC			1,2	2.B FE	4,214,013	86.0370	3,871,665	4,500,000	4,225,708		6,196			7.395	8.001	MJSD	1,849	203,172	02/09/2021	03/30/2067
808513-CB-9	CHARLES SCHWAB CORP			2	2.B FE	16,919,545	92.2170	16,403,560	17,788,000	16,927,221		7,676			5.000	5.338	MJSD	74,117	543,183	08/30/2022	12/29/2049
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2.C FE	20,382,774	85.5290	17,283,700	20,208,000	20,266,631		(29,143)			5.300	5.136	MS	315,357	1,071,024	11/18/2019	03/15/2077
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	6,352,660	90.1900	5,999,439	6,652,000	6,364,563		4,890			4.800	5.096	MS	106,432	319,296	07/17/2020	12/29/2049
902613-AJ-7	UBS GROUP AG		C	2	3.B FE	10,000,000	84.6870	8,468,700	10,000,000	10,000,000					4.875	4.875	FA	188,229	284,375	01/06/2022	12/29/2049
902973-BC-9	US BANCORP			2	2.A FE	9,634,230	82.2820	9,510,154	11,558,000	9,804,182		169,952			3.700	8.141	JAJO	90,281	142,506	08/11/2022	01/15/2027
92553P-BC-5	PARAMOUNT GLOBAL			2,5	3.A FE	369,896	80.8780	300,057	371,000	369,946					6.250	6.268	FA	7,922	23,188	07/26/2017	02/28/2057
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						264,968,831	XXX	240,014,297	271,266,000	264,349,782		78,767			XXX	XXX	XXX	3,337,782	9,714,802	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC			1	2.C FE	2,677,401	112.1630	2,495,627	2,225,000	2,485,364		(26,200)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC				2.C FE	1,115,460	127.2280	1,272,280	1,000,000	1,103,631		(1,701)			8.125	7.200	MS	23,924	81,250	07/11/2013	03/15/2046
05379H-AA-2	AVISTA CAPITAL II			2	2.C FE	19,824,880	84.6050	16,920,994	20,000,000	19,919,520		5,579			5.636	5.759	MJSD	97,057	450,193	01/14/1999	06/01/2037
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.B FE	3,092,476	83.1780	2,830,547	3,403,000	3,105,705		6,791			5.810	6.498	JAJO	49,432	103,222	01/15/2021	10/01/2066
49326Q-AA-4	KEYCORP CAPITAL III			1	3.A FE	6,566,435	107.7750	7,021,541	6,515,000	6,537,537		(2,776)			7.750	7.679	JJ	232,821	504,913	12/08/2003	07/15/2029
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	7,982,010	100.6420	9,309,385	9,250,000	8,746,291		72,911			7.380	8.693	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL III				2.A FE	11,358,600	108.2810	10,828,100	10,000,000	11,161,646		(18,372)			8.312	7.273	JJ	415,600	831,200	05/01/2003	07/01/2046
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						52,617,262	XXX	50,678,475	52,393,000	53,059,694		36,232			XXX	XXX	XXX	1,029,067	2,842,553	XXX	XXX
1309999999. Total - Hybrid Securities						317,586,093	XXX	290,692,772	323,659,000	317,409,476		114,999			XXX	XXX	XXX	4,366,849	12,557,355	XXX	XXX
871510-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	11,639,697	97.8920	10,682,954	10,913,000	11,195,705		(178,074)			4.250	2.522	JJ	213,864	463,803	06/12/2020	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						11,639,697	XXX	10,682,954	10,913,000	11,195,705		(178,074)			XXX	XXX	XXX	213,864	463,803	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						11,639,697	XXX	10,682,954	10,913,000	11,195,705		(178,074)			XXX	XXX	XXX	213,864	463,803	XXX	XXX
000000-00-0	VFH PARENT LLC - TERM LOAN B			5	4.A	96,801	97.3125	97,313	100,000	96,998		197			7.421	8.162	N/A	268	1,509	07/29/2022	01/13/2029
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	5.A FE	74,438	91.0000	68,250	75,000	74,510		70			10.423	10.708	N/A	713	5,243	12/10/2021	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B FE	366,832	96.6667	361,109	373,561	367,116		284			7.923	8.406	N/A	4,511	6,245	11/23/2022	12/21/2028
00145A-AB-9	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -				4.B FE	541,767	91.5000	496,959	543,125	541,990		216			8.491	8.661	N/A	11,428	26,400	12/09/2021	04/06/2028
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B			5	4.A FE	341,798	98.9583	345,488	349,125	341,963		165			7.565	7.761	N/A	4,916		04/22/2022	05/17/2029
00186X-AJ-2	API GROUP DE, INC.				3.C FE	97,787	99.1042	97,503	98,384	97,885		85			7.134	7.343	N/A	1,087	3,311	10/07/2021	01/03/2029
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN				4.B FE	433,082	98.4750	439,252	446,054	434,017		921			6.738	7.427	N/A	7,192	11,711	07/28/2022	07/10/2028
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T			5	4.C FE	147,758	96.2500	143,653	149,250	147,977		214			8.673	8.985	N/A	1,054	8,850	12/10/2021	12/15/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B			5	4.B FE		99.5417								8.556	7.879	N/A	544		05/06/2022	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL				4.B FE	540,416	96.6250	526,123	544,500	541,256		787			8.634	8.936	N/A	4,308	29,452	11/09/2021	02/15/2027
01608U-AE-7	ALI GROUP NORTH AMERICA CORP			5	3.A FE	172,943	99.0000	175,120	176,889	173,177		175			6.438	6.945	N/A	1,043	3,241	10/13/2021	07/30/2029
01642P-BB-1	ALIXPARTNERS, LLP				4.A FE	219,971	98.8929	219,714	222,173	220,293		322			7.134	7.438	N/A	2,708	8,243	10/01/2021	02/04/2028
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE, LLC - INI				4.B FE	96,992	98.6250	98,111	99,479	97,353		361			7.634	8.742	N/A	693	1,899	07/28/2022	05/09/2025
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER				4.B FE	443,820	97.6458	433,914	444,375	443,921		94			7.854	7.992	N/A	2,859	22,691	10/20/2021	11/05/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM			5	4.B FE	712,358	94.7375	678,261	715,938	712,949		557			8.173	8.386	N/A	5,328	35,405	11/19/2021	05/12/2028
02090C-AB-6	BROOKS AUTOMATION, INC. - 2ND LIEN TL			5	5.A FE	99,000	85.0000	85,000	100,000	99,137		126			10.512	10.843	N/A	964	5,446	11/18/2021	02/01/2030
02090C-AE-0	BROOKS AUTOMATION, INC. - TL			5	4.B FE	235,002	95.3750	237,178	248,679	235,166		164			3.100	4.161	N/A	8,848		11/23/2022	02/01/2029
02376C-BB-0	2018 Replacement Term Loan : American Ai				4.C FE	750,000	96.1250	769,000	800,000	754,326		4,326			6.139	8.791	N/A	818	1,674	09/28/2022	06/27/2025
02406M-AU-1	AMERICAN AXLE & MANUFACTURING, INC. - FI			5	3.A FE	242,500	98.0000	245,000	250,000	242,547		47			7.898	8.584	N/A	987		12/07/2022	12/06/2029
03765V-AK-6	PRIME SECURITY SERVICES BORROWER, LLC				3.C FE	320,515	99.0000	316,912	320,113	320,412		(80)			6.505	6.567	N/A	5,276	12,899	09/13/2021	09/23/2026
03835E-AF-1	APPLOVIN CORPORATION - TERM LOAN B				3.C FE	396,008	94.7500	376,158	397,000	396,173		142			9.500	9.685	N/A	7,128	13,556	10/21/2021	10/25/2028
03852J-AS-0	ARAMARK INTERMEDIATE HOLDCO CORPORATION				3.B FE	197,293	98.5000	194,821	197,787	197,384		77			6.884	7.028	N/A	1,234	7,313	09/28/2021	04/06/2028
03880Y-AC-8	ARC FALCON I INC.				4.B FE	429,783	88.0417	380,290	431,943	430,169		309			8.134	8.363	N/A	3,213	23,587	09/22/2021	09/30/2028
03880Y-AD-6	ARC FALCON I INC.				4.B FE	63,376	88.0417	56,078	63,694	63,443		53			1.000	1.089	N/A		644	09/22/2021	09/30/2028
03952H-AD-6	ARCHES BUYER INC.				4.B FE	367,000	92.5000	370,000	400,000	369,014		2,014			7.321	9.394	N/A	2,780	7,569	07/20/2022	12/06/2027
04225V-AD-4	EQUINITI GROUP PLC - TERM LOAN B (USD)		D		4.A FE		98.3750								8.174	8.479	N/A	2,569		10/29/2021	12/11/2028
04349H-AK-0	ASCEND LEARNING, LLC - TERM LOAN B				4.C FE	320,141	94.3438	303,551	321,750	320,392		231			7.884	8.088	N/A	2,317	15,486	11/18/2021	12/11/2028
04349H-AM-6	ASCEND LEARNING, LLC - TERM LOAN (SECOND				5.B FE	199,500	85.2500	170,500	200,000	199,566		63			10.134	10.324	N/A	1,862	14,119	11/18/2021	12/10/2029
04649V-AX-8	ASURION, LLC				4.A FE	219,382	88.7500	197,173	222,166	220,035		536			7.634	8.026	N/A	1,547	11,327	10/01/2021	12/23/2026
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B			5	4.B FE	550,253	90.0417	497,947	553,018	550,607		354			7.821	8.028	N/A	5,105	21,438	01/27/2022	02/15/2029
04686R-AC-7	ATHENAHEALTH GROUP INC. - INITIAL DDTL			5	4.B FE	94,203	90.0417	84,822	94,203	94,203					4.580	4.648	N/A	20	2,403	01/27/2022	02/15/2029
05350N-AL-8	AVANTOR FUNDING, INC.				3.A FE	554,829	99.6250	559,995	562,103	555,347		528			6.634	7.021	N/A	9,888	12,292	07/18/2022	11/08/2027
05377J-AS-1	AVIS BUDGET CAR RENTAL, LLC - TERM LOAN			5	3.A FE	482,603	98.5000	488,806	496,250	484,106		1,506			7.923	8.544	N/A	7,919	18,791	03/23/2022	03/16/2029
05508T-AU-6	B&G FOODS, INC.				4.A FE	225,281	94.2857	212,143	225,000	225,227		(44)			6.884	6.951	N/A	1,404	9,327	10/14/2021	10/10/2026
05825H-AD-6	BALDWIN RISK PARTNERS, LLC - TERM B-1 LO				4.B FE	146,343	97.2500	144,047	148,120	146,658		306			7.792	8.152	N/A	643	7,514	12/10/2021	10/14/2027
05988H-AE-7	BOXER PARENT COMPANY, INC.				4.C FE	289,913	95.6250	284,382	297,393	290,845		886			8.134	9.153	N/A	2,213	8,630	07/28/2022	10/02/2025
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B				4.A FE	482,721	95.8750	465,134	485,146	484,950		38			8.134	8.257	N/A	3,609	26,639	03/25/2021	03/06/2028
07368R-AF-8	BEACON ROOFING SUPPLY, INC.				3.C FE	364,482	98.9375	362,207	366,097	364,819		237			6.634	6.825	MON	3,317	13,186	10/29/2021	05/19/2028
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - FIRST LIEN			5	4.B FE	390,472	96.1250	381,589	396,972	390,889		418			7.573	7.990	N/A	2,767	14,133	07/18/2022	04/20/2029
11132V-AR-0	BROADSTREET PARTNERS, INC.				4.B FE	343,897	96.9375	335,040	345,625	344,285		329			7.634	7.858	N/A	2,407	16,612	10/07/2021	01/27/2027
11565H-AB-2	BROWN GROUP HOLDINGS, LLC				4.A FE	609,330	98.0893	601,338	613,051	610,138		536			6.884	7.088	N/A	3,835	28,630	04/28/2021	06/07/2028
11565H-AD-8	BROWN GROUP HOLDINGS, LLC - TERM LOAN B2			5	4.A FE	495,000	99.5536	496,524	498,750	495,217		217			7.925	8.234	N/A	5,782		09/06/2022	07/02/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11823L-AK-1	BUCKEYE PARTNERS, L.P.				3.A FE	429,787	99.3295	432,831	435,753	430,340		531			6.370	6.830	N/A	4,793	11,019	07/18/2022	11/01/2026
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC.				4.A FE	420,221	99.2500	419,693	422,864	420,354		132			6.634	6.857	N/A	2,545	5,341	08/18/2022	09/21/2028
12541H-AT-0	CHG HEALTHCARE SERVICES, INC.				4.B	434,696	97.6806	437,348	447,733	435,560		865			7.321	8.044	N/A	3,118	4,751	07/27/2022	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC - TL				4.B FE	395,015	96.5000	383,105	397,000	395,314		287			7.438	7.635	N/A	2,691	17,471	11/17/2021	12/08/2028
12568Y-AD-6	GENTIVA HEALTH SERVICES, INC. - TERM LOA			5	4.B FE	232,500	94.5417	236,354	250,000	233,737		1,237			9.533	11.356	N/A	1,456	6,636	08/03/2022	02/11/2028
12658H-AG-7	CP ATLAS BUYER, INC.				4.C FE	122,853	87.5000	108,037	123,471	122,979		100			7.884	8.097	N/A	889	6,026	09/22/2021	11/23/2027
12659E-AC-2	CP IRIS HOLDCO I, INC.				4.C FE	462,452	88.9000	412,144	463,604	462,653		162			7.884	8.041	N/A	6,148	20,240	10/31/2022	10/02/2028
12659E-AD-0	CP IRIS HOLDCO I, INC.				4.C FE	82,937	89.0000	73,813	82,937	82,937					3.500	3.551	N/A	3	3,076	09/21/2021	10/02/2028
12670U-AE-7	CWGS GROUP, LLC				3.C FE	343,263	91.9583	317,818	345,611	343,661		360			6.635	6.854	N/A	1,578	15,786	12/15/2021	06/03/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC				4.A FE	150,415	99.6875	150,509	150,981	150,631		177			7.134	7.367	N/A	993	5,964	10/01/2021	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC				4.A FE	618,500	99.6562	616,373	618,500	618,500					7.884	7.992	N/A	4,462	30,907	09/16/2021	07/21/2025
13134M-BT-9	CALPINE CORPORATION				3.A FE	1,066,739	98.9028	1,079,436	1,091,411	1,068,823		2,053			6.890	7.488	N/A	12,047	26,096	07/18/2022	12/16/2027
14141N-AB-6	CARDENAS MARKETS LLC - TERM LOAN				4.B FE	235,000	98.6667	246,667	250,000	235,887		887			9.795	11.164	N/A	4,013	6,122	07/20/2022	08/01/2029
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T			5	4.B FE		98.3750								8.073	8.018	N/A	2,593		12/10/2021	12/29/2028
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV		C		3.B FE	293,288	98.9643	293,182	296,250	293,992		592			7.519	7.858	N/A	4,660	8,737	10/08/2021	10/22/2026
15477B-AB-3	CDK GLOBAL, INC. - TERM LOAN B			5	4.A	485,000	99.0469	495,235	500,000	486,012		1,012			8.112	8.795	N/A	10,082	7,803	06/09/2022	07/06/2029
15669G-AH-7	LUMEN TECHNOLOGIES INC.				3.A FE	406,322	94.7031	398,036	420,299	407,287		880			6.634	7.578	N/A	5,738	7,032	07/18/2022	03/15/2027
15872N-AC-6	CHAMPIONX CORPORATION - TERM LOAN B1			5	3.B FE	732,223	99.4688	744,151	748,125	733,480		1,259			7.567	8.066	N/A	16,908	17,003	05/26/2022	06/07/2029
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN				4.B FE	582,065	94.2708	560,907	594,995	582,820		750			7.634	8.181	N/A	4,206	22,523	08/02/2022	11/03/2028
16115E-AQ-0	CHART INDUSTRIES, INC. - TERM LOAN B			5	4.A FE	487,500	98.7500	493,750	500,000	487,564		64			3.750	4.221	N/A			12/08/2022	12/07/2029
17288Y-AE-2	CITADEL SECURITIES LP - INCREMENTAL TERM			5	2.C FE	244,388	98.6750	246,071	249,375	244,666		279			7.201	7.756	N/A	2,781	3,403	08/18/2022	02/02/2028
18143E-AK-5	CLARK EQUIPMENT COMPANY - TERM LOAN B			5	3.C FE		98.4750								7.180	5.738	N/A	1,939		04/01/2022	04/20/2029
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -			5	4.B FE	431,254	95.0865	425,750	447,750	432,245		992			8.598	9.413	N/A	3,555	10,833	09/28/2022	04/13/2029
20337E-AQ-4	COMMSCOPE, INC.				4.B FE	1,674,683	94.0312	1,638,322	1,742,317	1,674,939		237			7.634	9.117	N/A	2,569	10,802	12/13/2022	04/06/2026
20786N-AC-1	CONNECTWISE, LLC				4.B FE	382,132	94.8750	377,121	397,492	382,996		848			7.884	8.644	N/A	4,235	3,502	07/28/2022	09/29/2028
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP				4.C FE	197,006	83.1250	164,172	197,500	197,089		76			7.938	8.098	N/A	1,432	9,339	11/17/2021	06/02/2028
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN			5	4.A FE	241,236	99.0000	247,500	250,000	241,633		397			7.673	8.331	N/A	1,762	694	08/09/2022	11/02/2029
22526W-AP-3	CREATIVE ARTISTS AGENCY, LLC - TERM LOAN			5	4.B FE	239,422	99.1250	246,573	248,750	240,488		1,066			8.573	9.725	N/A	1,969	7,217	06/23/2022	11/27/2026
22704N-AD-4	CROCS, INC. - TERM LOAN B				3.B FE	374,991	97.6875	368,160	376,875	375,231		271			7.481	7.681	N/A	8,264	11,697	01/27/2022	02/20/2029
23340D-AP-7	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC				3.C FE	439,264	97.8260	436,298	445,994	440,349		1,023			7.134	7.766	N/A	6,548	12,473	07/29/2022	08/21/2025
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F				4.B FE	240,458	96.3750	240,320	249,359	240,750		293			8.696	9.911	N/A	2,053	383	11/02/2022	10/16/2026
24228H-AN-8	DEALER TIRE, LLC - TERM LOAN B2			5	4.A FE	243,750	98.6250	246,563	250,000	243,795		45			8.817	9.581	N/A	1,347		12/09/2022	12/14/2027
24982L-AB-1	DERMATOLOGY INTERMEDIATE HOLDINGS III, I			5	4.B FE	102,693	97.2500	101,907	104,788	102,918		225			8.573	9.070	N/A	830	4,229	03/23/2022	04/02/2029
24982L-AD-7	DERMATOLOGY INTERMEDIATE HOLDINGS III, I			5	4.B FE	19,685	97.2500	19,144	19,685	19,685					8.063	8.178	N/A	124	(3,088)	03/23/2022	04/02/2029
25379T-AE-6	DIGI INTERNATIONAL INC. - TERM LOAN B						98.6250								9.384	9.270	N/A	288	571	12/16/2021	11/01/2028
25460H-AB-8	DIRECTV FINANCING, LLC				3.B FE	1,767,528	96.9844	1,790,296	1,845,962	1,769,707		2,183			9.384	10.656	N/A	15,924	6,140	11/22/2022	08/02/2027
25849K-AB-3	DOTDASH MEREDITH, INC. - TERM LOAN B			5	4.B FE	214,248	86.9167	187,153	215,325	214,413		155			8.434	8.647	N/A	3,247	12,561	11/23/2021	12/01/2028
26209H-AC-0	DRIVEN HOLDINGS LLC - TERM LOAN				4.B	589,018	94.5000	563,218	595,998	589,640		597			7.738	8.078	N/A	1,930	16,511	07/29/2022	12/17/2028
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE				4.A FE	946,740	99.1250	943,100	951,425	949,429		653			7.639	7.831	N/A	1,211	48,263	09/13/2021	02/06/2026
26928B-AM-1	E.W. SCRIPPS COMPANY, THE				3.B FE	383,439	97.0536	376,192	387,613	383,640		219			7.134	7.481	N/A	10,330	9,134	07/28/2022	01/07/2028
26972C-AC-6	RESTAURANT TECHNOLOGIES, INC. - TERM LOA			5	4.B FE	371,890	98.0000	375,104	382,759	372,710		820			8.830	9.517	N/A	9,391	4,843	07/18/2022	04/02/2029
27943U-AK-2	EDELMAN FINANCIAL ENGINES CENTER, LLC, T				4.B FE	172,807	93.7500	162,007	172,807	172,807					7.884	7.996	N/A	1,244	9,485	10/01/2021	04/07/2028
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN				4.B	198,004	92.8333	184,274	198,500	198,058		50			7.571	7.731	N/A	2,511	10,377	11/05/2021	11/23/2028
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GROUP US HO			5	4.B	317,602	96.5000	313,625	325,000	317,830		228			8.930	9.519	N/A	1,691		11/02/2022	06/22/2029
28542C-AC-3	ELECTRON BIDCO INC.				4.B FE		97.2188								7.384	7.266	N/A	586		10/07/2021	11/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29081L-AC-8	EMBECTA CORP - TERM LOAN B				4.A FE	529,704	95.1250	506,949	532,929	530,116		413			7.791	8.009	N/A	9,214	11,911	01/27/2022	03/30/2029
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC.				4.C FE	346,934	93.0000	323,059	347,375	347,013		63			8.980	9.132	N/A	6,620	15,067	10/27/2021	10/08/2028
30233P-AH-3	EYECARE PARTNERS, LLC				4.C FE	480,393	84.0833	404,745	481,363	480,550		140			8.480	8.639	N/A	9,510	17,291	03/31/2022	11/15/2028
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -			5	3.C FE	436,725	80.5000	359,888	447,066	437,438		704			8.417	9.007	N/A	5,469	18,137	07/29/2022	12/01/2028
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B			5	4.B	545,500	94.8194	518,800	547,146	545,817		234			8.323	8.498	N/A	4,228	28,184	01/13/2022	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT				4.C FE		97.3125								7.884	7.404	N/A	2,065	388	10/19/2021	10/21/2028
31935H-AG-2	Incremental Term Loan : First Brands Gro			5	4.A FE	233,750	94.5000	236,250	250,000	233,865		115			9.790	11.920	N/A	884		12/12/2022	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC.				3.C FE	193,175	90.5000	176,896	195,466	193,614		333			7.726	8.048	N/A	3,491	5,075	09/17/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC.				3.C FE	519,670	90.5000	475,634	525,563	520,798		858			7.726	8.039	N/A	9,388	17,333	09/17/2021	07/21/2028
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL				4.B FE	430,898	95.1667	427,163	448,858	431,417		519			8.500	9.560	N/A	5,723	259	11/09/2022	05/01/2028
36270B-AB-8	ENTAIN PLC - FACILITY B2 (USD)			5	3.A FE	246,875	99.4167	248,542	250,000	246,899		24			3.500	3.757	N/A			12/02/2022	10/31/2029
36321D-AB-3	GALAXY US OPCO INC. - INITIAL TERM LOAN			5	4.C FE	243,750	90.0000	225,000	250,000	244,327		577			9.073	9.716	N/A	2,093	9,791	04/19/2022	04/29/2029
36740U-AT-9	GATES GLOBAL LLC				4.A FE	247,160	97.7375	241,266	246,851	247,099		(58)			6.884	6.951	N/A	1,544	9,547	10/01/2021	03/31/2027
36740U-AX-0	Term Loan B : Gates Global LLC			5	4.A FE	242,500	99.1250	247,193	249,375	242,620		120			3.500	4.045	N/A			11/09/2022	11/16/2029
37147Q-AC-2	GENERATION BRIDGE II, LLC - TERM LOAN B			5	3.C FE	293,415	99.1500	293,833	296,351	293,830		409			9.201	9.522	N/A	7,703	13,854	09/30/2022	02/23/2029
37147Q-AD-0	GENERATION BRIDGE II, LLC - TERM LOAN C			5	3.C FE	31,858	99.1500	31,906	32,179	31,903		45			9.438	9.766	N/A	1,441	1,072	12/15/2021	02/23/2029
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.				4.B FE	488,713	98.0750	486,053	495,593	489,133		431			7.384	7.823	N/A	3,334	14,962	07/28/2022	08/04/2027
389376-AY-0	GRAY TELEVISION, INC.				3.B FE	433,525	97.2143	427,743	440,000	434,458		897			6.869	7.439	N/A	8,200	11,798	07/18/2022	01/02/2026
389376-AZ-7	GRAY TELEVISION, INC. - COV-LITE TLD				3.B FE	246,881	96.8393	239,677	247,500	246,982		87			7.369	7.519	N/A	1,619	10,407	10/27/2021	12/01/2028
39854K-AB-6	GRINDING MEDIA INC. (MOLYCOP LTD.)				4.B FE	491,281	92.5000	456,719	493,750	491,722		352			8.070	8.275	N/A	3,217	30,336	09/22/2021	10/12/2028
40467A-AH-2	HAH GROUP HOLDING COMPANY LLC - INCREMEN			5	4.C FE	287,329	95.1250	283,235	297,750	288,709		1,380			9.430	10.400	N/A	6,884	9,655	03/29/2022	10/29/2027
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO				4.C FE	196,019	91.5000	180,713	197,500	196,251		233			8.278	8.545	N/A	3,369	8,721	12/15/2021	04/21/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWER LLC				3.A FE	223,301	99.2750	220,577	222,188	223,104		(164)			7.384	7.399	N/A	1,495	10,993	10/06/2021	08/02/2028
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN				4.B FE	184,676	86.1667	159,864	185,529	184,811		122			8.429	8.635	N/A	2,143	7,493	06/15/2022	11/17/2028
44157Y-AE-4	HOUGHTON MIFFLIN HARCOURT COMPANY - TERM			5	4.B FE	338,651	94.8250	331,058	349,125	339,730		1,079			9.673	10.397	N/A	3,128	16,172	04/04/2022	04/09/2029
44332E-AP-1	HUB INTERNATIONAL LIMITED				4.B FE	390,656	98.8194	391,695	396,374	391,834		1,077			7.327	7.972	N/A	5,579	9,056	07/28/2022	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED				4.B FE	246,234	98.8194	243,937	246,851	246,431		182			7.528	7.711	N/A	3,828	6,499	11/18/2021	04/25/2025
44920J-AM-5	IAP WORLDWIDE SERVICES, INC.				4.B	59,184	99.9904	65,754	65,760	65,760					11.230	11.317	MJSD	1,778	5,804	09/01/2014	07/18/2023
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B			5	3.C	197,508	96.5000	191,553	198,500	197,650		141			7.194	7.388	N/A	2,939	4,617	12/15/2021	01/08/2029
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER			5	4.B FE	1,077,399	96.8750	1,054,399	1,088,412	1,079,304		1,157			6.894	7.139	N/A	8,614	15,085	08/18/2022	12/15/2027
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN				4.C FE	197,691	88.0000	174,831	198,671	197,833		140			7.199	7.393	N/A	7,216	6,004	10/14/2022	12/22/2028
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B				3.B FE		98.9000								7.134	7.079	N/A	2,041		12/08/2021	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.)				4.B FE	392,357	97.1250	384,951	396,346	392,951		577			8.134	8.799	N/A	2,948	11,646	08/19/2022	09/13/2024
45673Y-AH-9	INFORMATICA LLC				4.A FE	393,251	98.0625	389,796	397,498	393,554		298			7.187	7.503	N/A	3,538	11,535	07/29/2022	10/27/2028
47077D-AG-5	JANE STREET GROUP, LLC - DOLLAR TERM LOA				3.B FE	393,997	96.8472	386,406	398,985	394,369		372			2.750	3.037	N/A			07/27/2022	01/26/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN				4.A FE		97.9375								7.134	6.633	N/A	790		10/27/2021	09/22/2028
48254E-AF-8	KKR APPLE BIDCO, LLC - INCREMENTAL TERM			5	4.A FE	470,000	99.6250	498,125	500,000	472,008		2,008			8.323	9.725	N/A	694	14,455	07/15/2022	09/22/2028
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC				4.B FE	492,525	97.5000	482,625	495,000	492,965		354			8.230	8.439	N/A	6,012	24,149	09/29/2021	09/29/2028
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR				4.C FE	196,513	70.1500	138,546	197,500	196,687		152			9.230	9.456	N/A	3,895	8,936	10/20/2021	05/07/2028
52706Y-AJ-2	LESLIES POOLMART, INC.				3.C FE	392,846	97.7083	387,389	396,475	393,051		197			2.500	2.714	N/A	1,071	9,706	08/18/2022	03/09/2028
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B			5	3.A FE	361,271	98.6071	368,852	374,063	361,914		643			6.761	7.481	N/A	5,988	7,368	04/11/2022	08/17/2029
55316H-AB-1	GENESEE & WYOMING INC.				3.B FE	393,453	99.3409	393,825	396,438	393,836		354			5.674	5.938	N/A	10,896	6,941	07/28/2022	12/30/2026
55336C-AJ-1	Term B-1 Loan : MI Windows and Doors, LL			5	3.C FE	246,877	98.6250	245,941	249,370	246,877					3.500	3.773	N/A			11/28/2022	12/18/2027
56150K-AB-1	MAMBA PURCHASER, INC.				4.B FE	486,947	95.2917	473,786	497,195	487,585		619			7.889	8.426	N/A	654	12,670	08/19/2022	10/16/2028
57165K-AB-2	RED PLANET BORROWER, LLC				4.C FE	196,759	61.0000	120,475	197,500	196,880		108			8.134	8.319	N/A	1,469	10,904	10/27/2021	10/02/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57777Y-AB-2	Initial Term Loan, Mavis Tire Express Se			5	4.C FE	407,761	95.2143	403,038	423,296	408,306		545			8.125	9.075	N/A	8,542		11/02/2022	05/04/2028
58503U-AC-7	MEDLINE BORROWER, LP				4.A FE	798,857	94.8500	777,410	819,621	800,763		1,817			7.634	8.243	N/A	5,708	27,775	07/18/2022	10/23/2028
58984L-AC-5	MERIDIANLINK, INC. - TERM LOAN B				3.C FE	434,312	95.3750	427,036	447,744	434,808		496			5.877	6.559	N/A	6,268	2,873	07/27/2022	11/10/2028
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo				4.C FE	246,867	86.1500	212,676	246,867	246,867					8.980	9.107	N/A	5,204	10,467	10/28/2021	04/15/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS				2.C FE	605,667	102.7639	601,169	585,000	602,347		(2,664)			9.996	9.309	N/A	15,974	20,607	07/18/2022	06/21/2027
60470H-AB-3	MIRION TECHNOLOGIES (US HOLDINGS), INC.				4.A FE	123,130	98.0625	121,352	123,750	123,237		88			7.480	7.677	N/A	1,867	2,734	10/05/2021	10/20/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC.				4.C FE	824,162	92.1500	778,203	844,496	825,862		1,584			8.415	9.026	N/A	8,310	30,913	08/02/2022	10/15/2028
62871N-AM-7	NAB HOLDINGS, LLC - COV-LITE TL			5	4.A FE		97.0000								7.730	6.845	N/A	10,451		11/18/2021	11/23/2028
62984C-AB-9	BENGAL DEBT MERGER SUB, LLC - TERM LOAN			5	5.A FE	124,375	78.6562	98,320	125,000	124,447		72			10.680	10.925	N/A	3,198	5,977	01/20/2022	01/24/2030
62984C-AD-5	BENGAL DEBT MERGER SUB, LLC - TERM LOAN			5	4.B FE	248,159	89.0893	221,610	248,750	248,233		74			7.930	8.090	N/A	4,571	7,016	03/31/2022	01/24/2029
64072U-AH-5	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.A FE	242,481	95.3571	235,941	247,429	243,837		1,181			6.568	7.199	N/A	858	9,971	10/27/2021	01/15/2026
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				4.A FE	598,206	89.0000	551,895	620,106	600,523		2,237			6.818	7.776	N/A	5,012	21,052	07/18/2022	04/15/2027
65336R-AW-8	NEXSTAR MEDIA INC.				3.B FE	146,769	99.0938	146,272	147,609	146,984		168			6.884	7.114	N/A	1,003	4,436	09/14/2021	09/18/2026
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B			5	2.C FE	641,261	98.1250	637,813	650,000	642,292		1,031			6.423	6.737	N/A	12,755	3,589	01/28/2022	09/12/2029
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORATION				4.C FE	320,946	95.7778	308,165	321,750	321,077		116			7.438	7.589	N/A	6,368	12,512	09/21/2021	11/09/2028
68250X-AB-7	19TH HOLDINGS GOLF, LLC - TERM LOAN B			5	4.B FE	643,516	91.5000	591,776	646,750	643,927		410			7.281	7.479	N/A	3,802	26,365	01/27/2022	02/07/2029
68371Y-AN-3	Term Loan B : Open Text Corporation		A	5	2.C FE	339,500	97.4375	341,031	350,000	339,640		140			3.500	4.046	N/A	1,061		11/16/2022	11/16/2029
68404Y-AB-0	OPTION CARE HEALTH, INC. - TERM LOAN B				3.C FE	396,495	99.2500	393,030	396,000	396,413		(71)			7.134	7.216	N/A	8,477	9,694	10/26/2021	10/27/2028
69073L-AD-2	OWENS & MINOR, INC. - TERM LOAN B			5	3.C FE	245,019	99.8750	248,439	248,750	245,421		402			8.060	8.479	N/A	2,861	8,472	03/23/2022	03/29/2029
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B			5	3.C FE	123,753	98.8068	122,891	124,375	123,808		55			7.173	7.364	N/A	820	3,465	04/21/2022	05/03/2029
71360H-AB-3	PERATON CORP.				4.A FE	576,754	97.5179	564,991	579,372	577,381		393			8.134	8.335	N/A	4,994	29,016	09/10/2021	02/01/2028
71677H-AL-9	PETSMART LLC				4.A FE	428,357	97.8125	426,565	436,104	428,852		508			8.130	8.649	N/A	3,236	17,438	07/18/2022	02/11/2028
72812N-AJ-5	PLAYA HOTELS & RESORTS B.V. - TERM LOAN		D	5	4.B FE	386,000	97.2708	389,083	400,000	386,192		192			8.576	9.463	N/A	476		11/22/2022	01/05/2029
72814C-AF-5	PLAYTIKA HOLDING CORP.				3.B FE	247,487	95.2500	235,732	247,487	247,487					7.134	7.234	N/A	1,603	11,180	10/04/2021	03/13/2028
74834Y-AN-2	QUEST SOFTWARE US HOLDINGS INC. - TERM L			5	4.C FE	493,763	76.7500	382,791	498,750	494,399		636			8.494	8.804	N/A	14,222	14,416	01/20/2022	02/01/2029
74839X-AG-4	QUIKRETE HOLDINGS, INC.				3.C FE	321,756	99.0833	319,606	322,563	321,901		115			7.384	7.536	N/A	2,170	14,990	10/13/2021	06/11/2028
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN			5	4.A FE	381,700	92.0000	364,091	395,751	382,788		1,085			7.761	8.638	N/A	2	19,471	07/20/2022	02/08/2028
75025K-AH-1	RADIATE HOLDCO, LLC - INCREMENTAL TERM L				5.A FE	543,139	81.0833	441,499	544,500	543,462		278			7.634	7.804	N/A	3,792	26,732	10/22/2021	09/25/2026
75915T-AD-4	LIFEPOINT HEALTH, INC. (FKA REGIONALCARE				4.B FE	1,549,250	94.0500	1,528,313	1,625,000	1,557,978		8,728			8.165	9.939	N/A	23,587	31,947	07/18/2022	11/16/2025
76009W-AW-0	RENT-A-CENTER, INC.				3.C FE	383,481	96.1250	380,156	395,481	384,338		857			7.688	8.468	N/A	6,834	11,915	07/20/2022	02/17/2028
76133M-AB-7	RESTORATION HARDWARE, INC. - TERM LOAN B				3.C FE	295,256	91.9375	272,365	296,250	295,425		142			6.884	7.043	N/A	1,853	11,210	10/27/2021	10/20/2028
76168J-AS-5	ZURN LLC				3.C FE	742,322	99.6667	752,793	755,310	743,277		939			6.384	6.810	N/A	4,367	14,721	07/18/2022	10/04/2028
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN			5	4.C FE	191,653	94.2500	188,028	199,499	191,787		134			8.153	9.057	N/A	5,209		11/09/2022	03/02/2029
78466D-BE-3	SS&C TECHNOLOGIES, INC.				3.B FE		98.7321								1.835	1.901	MON	123		02/28/2018	04/16/2025
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN			5	4.C FE	429,830	95.3333	428,285	449,250	430,276		446			7.923	8.991	N/A	2,820	4,225	11/09/2022	06/02/2028
78489H-AB-4	SWF HOLDINGS I CORP.				4.C FE	589,545	81.6000	485,928	595,500	590,617		850			8.753	9.062	N/A	1,742	37,213	09/17/2021	10/06/2028
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP - INITIAL D			5	4.A FE	421,726	95.2375	427,497	448,875	422,463		737			7.097	8.434	N/A	2,570	1,795	11/09/2022	04/04/2029
81989L-AC-2	SHARP MIDCO LLC - TL				4.C	341,033	94.5000	328,740	347,873	341,502		468			8.730	9.257	N/A	7,103	7,701	07/29/2022	12/31/2028
82925B-AG-0	SINCLAIR TELEVISION GROUP, INC. - TERM L			5	3.C FE	482,575	94.9375	472,314	497,500	484,058		1,483			8.173	8.851	N/A	3,750	17,846	04/13/2022	04/21/2029
83283E-AH-6	SMYRNA READY MIX CONCRETE, LLC - TERM LO			5	4.A	482,575	97.7500	486,306	497,500	484,170		1,595			8.673	9.364	N/A	3,986	20,250	03/24/2022	04/02/2029
83578B-AP-8	SOPHIA, L.P. - INCREMENTAL TERM LOAN B			5	4.C FE	246,263	97.0000	241,288	248,750	246,614		351			8.573	8.915	N/A	1,969	9,587	03/10/2022	10/07/2027
84857H-AX-8	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER				3.C FE	246,591	99.3750	247,812	249,370	247,046		456			6.865	7.466	N/A	2,948	2,781	07/28/2022	01/15/2025
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER			5	3.C FE	120,947	99.2188	123,713	124,688	121,055		108			8.823	9.829	N/A	621		11/08/2022	01/15/2027
85232B-AT-3	SRAM, LLC				4.A FE	450,732	97.1250	444,387	457,541	451,226		481			7.134	7.545	N/A	3,028	16,125	07/29/2022	05/18/2028
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.				3.B FE	372,027	98.2500	371,234	377,847	372,674		632			7.634	8.183	N/A	2,407	10,670	07/29/2022	07/26/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85769E-AZ-4	STATION CASINOS LLC				3.C FE	216,736	97.5833	216,743	222,111	217,941		1,156			6.640	7.269	N/A	3,539	3,598	10/14/2021	02/08/2027
86185B-AD-3	STONEPEAK TAURUS LOWER HOLDINGS LLC - TE			5	5.A FE	246,250	92.5000	231,250	250,000	246,678		428			11.680	12.131	N/A	7,057	13,664	01/24/2022	01/28/2030
86602K-AB-2	SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL				4.C FE		94.0000								9.449	10.160	N/A		7,171	11/08/2021	11/24/2028
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.				4.C FE	493,769	88.9375	441,352	496,250	494,195		356			8.134	8.342	N/A	3,691	28,661	09/21/2021	10/16/2028
87114U-AB-9	SYCAMORE BUYER, LLC			5	3.C FE	725,408	97.3750	718,774	738,150	726,148		695			6.688	7.094	N/A	5,139	11,365	07/29/2022	07/23/2029
88103N-AK-6	TERRAFORM POWER OPERATING, LLC - TERM LO			5	3.A FE	490,038	99.1562	493,302	497,500	490,681		644			7.430	7.808	N/A	8,483	7,898	05/11/2022	05/21/2029
89364M-BU-7	TRANSDIGM INC. - TRANCHE H TERM LOAN			5	3.C FE	394,720	99.5625	395,713	397,452	394,752		32			7.567	7.862	MJSD	2,673		12/14/2022	02/22/2027
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA			5	3.B FE	343,901	98.2500	341,296	347,375	344,296		395			7.830	8.126	N/A	12,280	7,322	03/03/2022	04/04/2029
90347B-AH-1	Axalta Coating Systems Dutch Holding B B		C		3.A FE	490,625	99.8021	499,011	500,000	491,799		1,174			1.750	2.957	N/A			10/07/2022	06/01/2024
90347B-AJ-7	AXALTA COATING SYSTEMS DUTCH HOLDING B B		D	5	3.A FE	247,500	100.0000	250,000	250,000	247,513		13			3.000	3.204	N/A			12/08/2022	12/20/2029
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC.				4.B FE	491,281	94.7969	468,060	493,750	491,720		353			8.370	8.581	N/A	3,797	31,616	09/23/2021	10/01/2028
90351H-AD-0	US FOODS, INC.				4.A FE		98.9000								6.384	6.240	N/A	1,981		10/08/2019	09/13/2026
90351H-AE-8	US FOODS, INC. (AKA U.S. FOODSERVICE, IN				4.A FE	384,973	99.3875	395,053	397,487	385,457		483			6.821	7.346	N/A	2,020		09/23/2022	11/22/2028
90372A-AJ-7	US RADIOLOGY SPECIALISTS, INC. (US OUTPA				4.C FE	147,386	90.0000	133,650	148,500	147,578		186			8.938	9.221	N/A	3,363	7,113	12/09/2021	12/15/2027
91335P-AJ-8	UNIVAR SOLUTIONS USA INC.				2.C FE	388,810	99.5156	393,818	395,735	389,300		491			6.134	6.579	N/A	2,356	5,765	07/18/2022	06/03/2028
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L			5	4.B FE	222,445	98.5000	218,834	222,167	222,392		(61)			7.438	7.522	N/A	1,520	10,615	10/15/2021	01/20/2028
92555W-AD-7	VIASAT TECHNOLOGIES LITMITED - TERM LOAN			5	3.B FE	487,550	96.7750	481,456	497,500	488,720		1,170			8.938	9.441	N/A	4,110	22,908	02/24/2022	03/02/2029
92941P-AC-7	WW INTERNATIONAL, INC.				4.B FE	94,028	56.5000	53,393	94,500	94,139		68			7.890	8.112	MON	680	4,782	04/01/2021	04/13/2028
98309G-AD-8	TRAVEL + LEISURE CO. - INCREMENTAL TERM			5	3.C FE	121,875	98.0000	122,500	125,000	121,890		15			8.608	9.222	N/A	329		12/09/2022	12/14/2029
98919X-AB-7	ZAYO GROUP HOLDINGS, INC.				4.C FE	323,375	80.5972	261,941	325,000	323,725		305			7.384	7.593	N/A	2,182	13,502	09/16/2021	03/09/2027
98932T-AD-5	Zelis Cost Management Buyer, Inc.				4.B FE	499,574	98.6719	496,564	503,248	500,476		742			7.884	8.188	N/A	3,624	19,914	10/01/2021	09/30/2026
C0787F-AB-8	BAUSCH & LOMB INCORPORATED - TERM LOAN (			5	4.C FE	245,641	94.7083	235,587	248,750	246,034		393			7.842	8.246	N/A	1,195	8,142	05/05/2022	05/10/2027
C4000K-AD-6	Term B-2 Loan: Garda World Security Corp		A		4.B FE	435,000	97.0625	422,222	435,000	435,000					8.930	9.055	N/A	4,640	22,663	11/23/2021	10/30/2026
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE LP		A		3.B FE	296,825	99.1667	294,352	296,825	296,825					6.924	7.022	JAJO	5,279	12,197	10/01/2018	10/01/2025
C7052B-AH-7	GFL ENVIRONMENTAL INC.		A		3.C FE	641,011	99.9375	643,049	643,451	641,212		140			7.415	7.680	N/A	18,890	19,033	07/18/2022	05/30/2025
C8000C-AG-8	CLARIOS GLOBAL LP		A		4.B FE	737,328	97.7917	727,467	743,895	740,349		1,065			7.634	7.923	N/A	5,170	34,541	09/07/2021	04/30/2026
C9413P-BB-8	BAUSCH HEALTH COMPANIES INC.		A		3.B FE		99.6250					65			3.514	3.722	N/A	3,148	1,618	11/15/2018	11/27/2025
DX2040-64-4	ELEMENT MATERIALS TECHNOLOGY GROUP US HO			5	4.B	146,783	96.5000	144,750	150,000	146,868		85			8.930	9.494	N/A	781		11/02/2022	06/22/2029
F6628D-AL-8	ALTICE FRANCE HOLDING S.A.				4.B FE	177,962	92.8750	166,322	179,082	178,269		264			7.767	8.047	N/A	3,014	8,165	10/27/2021	01/31/2026
F6628D-AM-6	ALTICE FRANCE S.A.		C		4.B FE	486,380	93.0000	461,408	496,137	487,300		931			8.650	9.348	N/A	5,841	17,631	07/29/2022	08/14/2026
G4768P-AL-5	INEOS FINANCE PLC			5	3.B FE	482,500	99.8958	499,479	500,000	482,952		452			3.750	4.590	N/A			11/03/2022	11/08/2027
G5080A-AF-9	JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP		D		3.C FE	481,315	99.0139	494,932	499,862	482,276		960			7.243	8.159	N/A	7,806	6,257	10/13/2022	05/05/2028
G7314U-AB-8	QUEST SOFTWARE US HOLDINGS INC. - TERM L			5	5.A FE	246,250	60.7500	151,875	250,000	246,682		432			11.594	12.041	N/A	10,213	6,676	01/20/2022	02/01/2030
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN		D	5	3.B	123,750	99.8958	124,870	125,000	123,766		16			7.573	7.867	N/A	487		11/16/2022	01/15/2030
L5000D-AC-1	ICON PUBLIC LIMITED COMPANY		D		3.A FE	115,187	99.5938	115,399	115,869	115,333		98			7.000	7.205	MJSD	2,881	3,378	06/16/2021	07/03/2028
L5000D-AD-9	PRA HEALTH SCIENCES INC		D		3.A FE	28,699	99.5938	28,752	28,869	28,735		24			7.000	7.205	MJSD	718	578	06/16/2021	07/03/2028
L5137L-AQ-8	INTELSAT JACKSON HOLDINGS S.A. - EXIT TL		D		4.A FE	565,592	96.4000	550,738	571,305	566,327		735			7.445	7.735	N/A	18,499	13,476	01/27/2022	02/01/2029
N2611U-AF-2	DIAMOND (BC) B.V.		D		4.B FE	275,814	96.5500	267,637	277,200	276,065		197			7.165	7.359	N/A	3,535	12,051	09/15/2021	09/29/2028
N8232N-AB-3	NOURYON FINANCE B.V.		D		4.A FE	172,390	98.4500	170,571	173,256	172,913		125			7.165	7.346	JAJO	2,214	5,948	09/20/2018	10/01/2025
N9833R-AJ-8	ZIGGO FINANCING PARTNERSHIP - TERM LOAN		C		4.A FE	223,594	97.3214	218,973	225,000	223,730		96			6.818	7.066	N/A	810	9,468	10/15/2021	04/30/2028
P2121Y-AS-7	CARNIVAL CORPORATION		C		3.C FE	418,646	93.2500	392,349	420,750	419,009		302			7.634	7.834	N/A	6,890	15,096	10/07/2021	10/18/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						76,773,657	XXX	74,489,327	78,177,946	76,892,505		101,376			XXX	XXX	XXX	872,885	2,236,465	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						76,773,657	XXX	74,489,327	78,177,946	76,892,505		101,376			XXX	XXX	XXX	872,885	2,236,465	XXX	XXX
2419999999. Total - Issuer Obligations						20,774,714,186	XXX	18,826,465,151	20,510,886,021	20,617,858,364	(179,781)	(25,319,319)	11,657,385	(51,626,940)	XXX	XXX	XXX	197,356,514	706,362,999	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						329,798,414	XXX	278,679,777	330,443,987	323,666,357		(609,783)			XXX	XXX	XXX	920,901	9,447,788	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2439999999. Total - Commercial Mortgage-Backed Securities						684,173,082	XXX	524,239,056	413,907,045	563,253,948		(31,805,259)			XXX	XXX	XXX	4,508,880	53,929,611	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						9,362,178,491	XXX	8,852,779,778	9,396,100,772	9,382,355,118	(833,127)	21,844,409	788,042	(1,547,865)	XXX	XXX	XXX	99,805,159	234,130,946	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						76,773,657	XXX	74,489,327	78,177,946	76,892,505		101,376			XXX	XXX	XXX	872,885	2,236,465	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						31,227,637,830	XXX	28,556,653,089	30,729,515,771	30,964,026,292	(1,012,909)	(35,788,577)	12,445,427	(53,174,805)	XXX	XXX	XXX	303,464,339	1,006,107,809	XXX	XXX

1.

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

1A	1A ...$ 5,270,420,413	1B ..$ 303,813,899	1C ..$ 1,868,626,498	1D ..$ 726,059,053	1E ..$ 1,955,403,041	1F ..$ 3,812,924,470	1G ..$ 3,099,205,340		
1B	2A ...$ 4,240,575,564	2B ..$ 5,482,228,305	2C ..$ 3,109,171,300						
1C	3A ...$ 410,244,595	3B ..$ 144,220,087	3C ..$ 246,301,382						
1D	4A ...$ 71,336,004	4B ..$ 88,276,919	4C ..$ 39,475,809						
1E	5A ...$ 64,575,124	5B ..$ 29,542,984	5C ..$ 1,239,903						
1F	6 .....$ 385,601								

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 Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
172967-35-8	CITIGROUP INC			125,035.000	25.00	25.140	3,143,380	25.140	3,143,380	3,125,875		222,719		(280,078)			(280,078)		3.A FE	09/12/2013
172967-MU-2	CITIGROUP INC			4,250,000.000	1,000.00	87.227	3,707,148	87.227	3,707,148	4,250,000		170,000		(542,853)			(542,853)		3.A FE	12/03/2020
20453Q-20-1	COMPEER FINANCIAL ACA			1,500.000	1,000.00	1,002.491	1,503,737	1,002.491	1,503,737	1,500,000		101,250		3,737			3,737		3.A FE	08/16/2017
74460W-39-6	PUBLIC STORAGE			680,000.000	25.00	0.000	11,546,400	16.980	11,546,400	17,000,000		675,703		(5,453,600)			(5,453,600)		2.A FE	01/04/2022
902973-66-8	US BANCORP			400,000.000	25.00	0.000	7,459,360	18.648	7,459,360	10,000,000	112,500	307,500		(2,540,640)			(2,540,640)		2.A FE	02/02/2022
902973-86-6	US BANCORP			39,100.000	1,000.00	0.000	39,379,261	813.000	31,788,300	39,379,261	509,518	1,390,704							2.A FE	06/10/2010
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							66,739,285	XXX	59,148,324	75,255,136	622,018	2,867,876		(8,813,434)			(8,813,434)		XXX	XXX
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN FUND			200,000.000	25.00	0.000	5,000,000	25.000	5,000,000	5,000,000		199,999							1.D FE	08/11/2017
23325P-6#-6	DNP SELECT INCOME FUND INC.			122.000	100,000.00	0.000	12,200,000	100,000.000	12,200,000	12,200,000		564,860							1.F FE	01/16/2019
38144G-AG-6	GOLDMAN SACHS GROUP INC			5,900,000.000	1,000.00	80.972	5,900,000	80.972	4,777,348	5,900,000		222,528							3.A FE	07/21/2021
75932V-20-5	REIGN EXCHANGE LTD EQUITY		C	60,000,000.000	25.00	0.055	3,276,000	0.055	3,276,000	3,276,000									4.B	12/14/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							26,376,000	XXX	25,253,348	26,376,000		987,387							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							93,115,285	XXX	84,401,672	101,631,136	622,018	3,855,264		(8,813,434)			(8,813,434)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							93,115,285	XXX	84,401,672	101,631,136	622,018	3,855,264		(8,813,434)			(8,813,434)		XXX	XXX

1.

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

1A	1A ...$		1B ..$		1C ..$		1D ..$	5,000,000	1E ..$		1F ..$	12,200,000	1G ..$	
1B	2A ...$	58,385,021	2B ..$		2C ..$									
1C	3A ...$	14,254,264	3B ..$		3C ..$									
1D	4A ...$		4B ..$	3,276,000	4C ..$									
1E	5A ...$		5B ..$		5C ..$									
1F	6 .....$													

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
02215L-20-9	KINETIK HOLDINGS CL A ORD			8,586.000	284,025	33.080	284,025	248,994		19,319		35,031		35,031		03/09/2022	
03212B-10-3	AMPLIFY ENERGY ORD			499.000	4,386	8.790	4,386	9,295				2,834		2,834		09/13/2019	
03634H-11-8	ANR RTS			2,394,745.000	17,961	0.007	17,961			12,290		3,592		3,592		07/26/2017	
16411R-20-8	CHENIERE ENERGY ORD			35,030.000	5,253,099	149.960	5,253,099	4,930,007		36,957		323,092		323,092		03/31/2022	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT			36,069.000	944,647	26.190	944,647	556,892		93,419		(47,250)		(47,250)		06/22/2020	
23345M-10-7	DT MIDSTREAM ORD			8,638.000	477,336	55.260	477,336	403,500	5,528	21,768		62,885		62,885		09/13/2021	
29250N-10-5	ENBRIDGE ORD		C	39,872.000	1,558,995	39.100	1,558,995	1,590,924		79,177		797		797		09/30/2021	
29336T-10-0	ENLINK MIDSTREAM COM UNT			282,044.000	3,469,141	12.300	3,469,141	2,749,477		90,860		719,664		719,664		12/30/2022	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT			184,847.000	4,458,510	24.120	4,458,510	3,999,409		349,425		399,270		399,270		01/12/2021	
30069T-10-1	EXCELERATE ENERGY CL A ORD			9,167.000	229,633	25.050	229,633	234,179		458		(4,545)		(4,545)		04/13/2022	
428103-10-5	HESS MIDSTREAM CL A ORD			16,992.000	508,401	29.920	508,401	504,852		28,339		3,549		3,549		03/31/2022	
49456B-10-1	KINDER MORGAN CL P ORD			135,126.000	2,443,078	18.080	2,443,078	2,244,346		148,976		299,980		299,980		09/29/2021	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT			63,555.000	3,191,097	50.210	3,191,097	2,864,772		264,389		239,602		239,602		03/09/2021	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT			5,860.000	410,727	70.090	410,727	329,796		17,521		(83,857)		(83,857)		09/14/2020	
67058H-10-2	NUSTAR ENERGY UNT			39,889.000	638,224	16.000	638,224	610,947		64,607		4,787		4,787		01/12/2021	
682680-10-3	ONEOK ORD			92,164.000	6,055,175	65.700	6,055,175	6,597,101		249,183		(541,926)		(541,926)		08/11/2022	
706327-10-3	PEMBINA PIPELINE ORD		C	71,145.000	2,415,373	33.950	2,415,373	2,241,229		112,984		257,545		257,545		09/30/2021	
87612G-10-1	TARGA RESOURCES ORD			155,373.000	11,419,916	73.500	11,419,916	11,944,020		163,142		(524,104)		(524,104)		03/31/2022	
87807B-10-7	TC ENERGY ORD		C	8,261.000	329,283	39.860	329,283	402,457	7,435	17,012		(55,183)		(55,183)		09/29/2021	
969457-10-0	WILLIAMS ORD			141,215.000	4,645,974	32.900	4,645,974	4,788,685		180,049		(142,712)		(142,712)		03/31/2022	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			15.000	1,245	83.030	1,245	1,394		149		(149)		(149)		01/03/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					48,756,225	XXX	48,756,225	47,252,275	12,963	1,950,023		952,900		952,900		XXX	XXX
000000-00-0	IAP WORLDWIDE BL			9.010	12,884	1,430.000	12,884	7,650				(182,849)		(182,849)		09/01/2014	
000000-00-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		100,000.000	10,000,000	100.000	10,000,000	10,000,000								08/15/2018	
00084K-10-4	ACCIDENT CLAIMS HOLDINGS LLC			2,044,875.000	204	0.010	204									06/07/2016	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		1,175,120.000	117,512,000	100.000	117,512,000	117,512,000		6,496,461						10/28/2022	
761565-40-7	REX ENERGY CORPORATION			1,055.000	11	0.010	11	12,804								03/30/2016	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					127,525,099	XXX	127,525,099	127,532,454		6,496,461		(182,849)		(182,849)		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					176,281,324	XXX	176,281,324	174,784,729	12,963	8,446,485		770,051		770,051		XXX	XXX
723682-10-0	PIONEER FUND A			3,535.233	103,476	29.270	103,476	118,342		4,295		(29,116)		(29,116)		12/31/2022	
724010-10-3	PIONEER CORE EQTY A			446.046	8,064	18.080	8,064	7,876		570		(2,211)		(2,211)		12/31/2022	
723750-10-8	PIONEER MID CAP VAL A			416.056	9,186	22.080	9,186	9,877		1,090		(1,609)		(1,609)		12/31/2022	
72387W-40-8	PIONEER SEL MC GR A			2,239.640	79,821	35.640	79,821	78,364		1,513		(37,742)		(37,742)		12/31/2022	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					200,548	XXX	200,548	214,458		7,468		(70,677)		(70,677)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					200,548	XXX	200,548	214,458		7,468		(70,677)		(70,677)		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
56167N-72-0	TORTOISE N AMER PIPELINE			2,034,071.000	50,221,213	24.690	50,221,213	52,152,863	549,199			(1,931,650)		(1,931,650)		12/12/2022	
922908-76-9	VANGUARD TSM IDX ETF			918,236.000	175,557,541	191.190	175,557,541	192,757,186		2,043,578		(20,450,320)		(20,450,320)		12/19/2022	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					225,778,754	XXX	225,778,754	244,910,049	549,199	2,043,578		(22,381,969)		(22,381,969)		XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	181,150,178	9,057.509	181,150,178	167,000,000				(48,008,592)		(48,008,592)		10/11/1989	
000000-00-0	Symetra National Life Insurance Co			20,000.000	11,065,370	553.239	11,065,370	7,000,000				(1,105,502)		(1,105,502)		04/25/1983	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Symetra Reinsurance Company			20,000.000	42,035,722	2,101.786	42,035,722	44,000,000				8,162,119		8,162,119		12/03/2014	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					234,251,270	XXX	234,251,270	218,000,000				(40,951,975)		(40,951,975)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					234,251,270	XXX	234,251,270	218,000,000				(40,951,975)		(40,951,975)		XXX	XXX
5989999999 - Total Common Stocks					636,511,896	XXX	636,511,896	637,909,236	562,162	10,497,530		(62,634,570)		(62,634,570)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					729,627,181	XXX	720,913,568	739,540,371	1,184,180	14,352,794		(71,448,005)		(71,448,005)		XXX	XXX

1.

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

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 1G ..$
1B	2A ...$	2B ..$	2C ..$			
1C	3A ...$	3B ..$	3C ..$			
1D	4A ...$	4B ..$	4C ..$			
1E	5A ...$	5B ..$	5C ..$			
1F	6 .....$					

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38374E-UE-5	GNR 2003-98 ZK - CMO/RMBS		10/01/2022	Direct		90,563	90,563	
912828-YS-3	UNITED STATES TREASURY		06/01/2022	Various		81,357,469	85,270,000	558,951
91282C-EP-2	UNITED STATES TREASURY		06/08/2022	MORGAN STANLEY CO		11,634,063	11,800,000	23,969
91282C-FF-3	UNITED STATES TREASURY		09/15/2022	Various		10,007,536	10,490,000	19,107
91282C-FJ-5	UNITED STATES TREASURY		09/15/2022	NOMURA SECURITIES/FIXED INCOME		476,334	490,000	677
91282C-FV-8	UNITED STATES TREASURY		12/29/2022	Various		35,896,484	35,000,000	169,786
91282C-FW-6	UNITED STATES TREASURY		12/12/2022	MORGAN STANLEY CO		10,102,344	10,000,000	34,807
91282C-FZ-9	UNITED STATES TREASURY		12/29/2022	Various		385,166,992	385,000,000	821,841
91282C-GA-3	UNITED STATES TREASURY		12/30/2022	Various		54,694,531	55,000,000	99,451
91282C-GC-9	UNITED STATES TREASURY		12/30/2022	CITIGROUP GLOBAL MARKETS, INC		79,500,000	80,000,000	34,254
0109999999. Subtotal - Bonds - U.S. Governments						668,926,315	673,140,563	1,762,841
798153-QC-9	SAN JOSE CALIF FING AUTH LEASE REV		04/08/2022	MORGAN STANLEY CO		4,940,000	4,940,000	
798153-QD-7	SAN JOSE CALIF FING AUTH LEASE REV		04/08/2022	MORGAN STANLEY CO		5,185,000	5,185,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,125,000	10,125,000	
010869-JE-6	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	JP MORGAN CHASE BANK/HSBCSI		8,126,724	22,605,000	
010869-JF-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	Various		7,650,026	22,855,000	
13032U-C7-1	CALIFORNIA HEALTH FACS FING AUTH REV		03/29/2022	RAYMOND JAMES & ASSOCIATES INC.		6,845,000	6,845,000	
13032U-C8-9	CALIFORNIA HEALTH FACS FING AUTH REV		03/29/2022	RAYMOND JAMES & ASSOCIATES INC.		10,000,000	10,000,000	
13032U-C9-7	CALIFORNIA HEALTH FACS FING AUTH REV		03/29/2022	RAYMOND JAMES & ASSOCIATES INC.		9,805,000	9,805,000	
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS		12/01/2022	Direct		412,290	412,290	
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS		12/01/2022	Direct		76,732	76,732	
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		12/01/2022	Direct		173,713	173,713	
54445C-AB-9	DEPARTMENT OF AIRPORTS OF THE CITY OF LO		03/02/2022	MERRILL LYNCH PIERCE FENNER		1,630,000	1,630,000	
54445C-AC-7	DEPARTMENT OF AIRPORTS OF THE CITY OF LO		03/02/2022	MERRILL LYNCH PIERCE FENNER		2,890,000	2,890,000	
54445C-AD-5	DEPARTMENT OF AIRPORTS OF THE CITY OF LO		03/02/2022	MERRILL LYNCH PIERCE FENNER		1,620,000	1,620,000	
54445C-AE-3	DEPARTMENT OF AIRPORTS OF THE CITY OF LO		03/02/2022	MERRILL LYNCH PIERCE FENNER		3,815,000	3,815,000	
54660D-AH-2	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN		03/23/2022	MERRILL LYNCH PIERCE FENNER		3,005,000	3,005,000	
54660D-AK-5	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN		03/23/2022	MERRILL LYNCH PIERCE FENNER		6,770,000	6,770,000	
54660D-AL-3	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN		03/23/2022	MERRILL LYNCH PIERCE FENNER		6,780,000	6,780,000	
54660D-AM-1	LOUISVILLE/JEFFERSON COUNTY METRO GOVERN		03/23/2022	MERRILL LYNCH PIERCE FENNER		9,340,000	9,340,000	
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT		09/30/2022	STOCK DIVIDENDS DTC ELIGIBLE BROKER		195,716	195,716	
64971X-S7-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/30/2022	MORGAN STANLEY CO		9,955,500	10,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						89,090,701	118,818,452	
00038K-AW-1	AB BSL CLO 1 LTD. - CDO	C	01/14/2022	Morgan Stanley & Co. LLC		2,700,000	2,700,000	
00091U-AA-1	ABPCI 11 A1 - CDO	C	08/26/2022	SOCIETE GENERALE		50,000,000	50,000,000	
00091U-AE-3	ABPCI 11 B1 - CDO	C	08/26/2022	SOCIETE GENERALE		16,500,000	16,500,000	
00108W-AQ-3	AEP TEXAS INC		05/16/2022	MITSUBISHI		9,983,600	10,000,000	
00164V-AE-3	AMC NETWORKS INC		08/19/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		493,648	521,000	1,512
00175L-AN-2	AMMC XIV B1R - CDO		03/14/2022	CREDIT SUISEE FIRST BOSTON		2,491,100	2,500,000	5,840
00177H-AG-4	AMMC 22 D - CDO	C	01/18/2022	CREDIT SUISEE FIRST BOSTON		997,700	1,000,000	6,824
00206R-DS-8	AT&T INC		11/14/2022	MERRILL LYNCH PIERCE FENNER		9,331,800	10,000,000	113,542
00206R-HJ-4	AT&T INC		06/14/2022	BNP PARIBAS SECURITIES BOND		4,062,954	4,200,000	53,288
002223-AA-3	ANTF 1 A1 - CDO		12/02/2022	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
00287Y-BD-0	ABBVIE INC		06/16/2022	MITSUBISHI		7,446,654	7,892,000	39,542
00287Y-BX-6	ABBVIE INC		05/26/2022	MERRILL LYNCH PIERCE FENNER		4,394,867	4,645,000	4,129
00774M-AR-6	AERCAP IRELAND CAPITAL DAC	C	12/19/2022	Barclays Capital		7,869,742	8,380,000	71,055
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	C	12/14/2022	Various		37,685,243	45,216,000	393,819
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	06/09/2022	BNP PARIBAS SECURITIES BOND		4,170,550	5,000,000	60,958
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC		06/02/2022	MORGAN STANLEY CO		200,000	200,000	
00914A-AT-9	AIR LEASE CORP		11/28/2022	MERRILL LYNCH PIERCE FENNER		3,948,624	3,990,000	
009279-AA-8	AIRBUS SE	C	12/08/2022	TD Securities		9,378,400	10,000,000	54,250
010392-FW-3	ALABAMA POWER CO		06/23/2022	GOLDMAN		5,741,377	7,740,000	65,790
014621-AA-4	ALEXANDER FUNDING TRUST		10/12/2022	CANTOR		1,860,665	1,970,000	15,011
01609W-AT-9	ALIBABA GROUP HOLDING LTD	C	12/08/2022	RBC CAPITAL MARKETS, LLC		4,648,000	5,000,000	2,833
01627A-AC-2	ADC 221 A2 - ABS		11/07/2022	GUGGENHEIM		14,998,481	15,530,000	
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC		02/23/2022	WELLS FARGO		5,989,980	6,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		02/01/2022	CREDIT SUISSE SECURITIES (USA)		1,035,000	1,000,000	3,313
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC		02/02/2022	Stifel, Nicolaus & Co., Inc.		1,066,250	1,000,000	5,146
02156L-AA-9	ALTICE FRANCE SA	C	08/19/2022	TRUIST		784,000	800,000	3,972
02311*-AA-8	Amarok Parent LLC		09/07/2022	Unknown		15,000,000	15,000,000	
023135-CJ-3	AMAZON.COM INC		04/11/2022	JP MORGAN CHASE BANK/HSBCSI		4,499,115	4,518,000	
03027X-AK-6	AMERICAN TOWER CORP		06/16/2022	GOLDMAN		4,772,171	5,085,000	31,463
03027X-BM-1	AMERICAN TOWER CORP		10/11/2022	Barclays Capital		1,966,629	2,543,000	33,949
03040W-AP-0	AMERICAN WATER CAPITAL CORP		01/31/2022	MORGAN STANLEY CO		15,031,495	13,720,000	92,991
03040W-BA-2	AMERICAN WATER CAPITAL CORP		05/02/2022	MERRILL LYNCH PIERCE FENNER		5,974,999	5,994,000	
031162-BE-9	AMGEN INC		10/06/2022	MORGAN STANLEY CO		1,471,634	1,603,000	2,204
031162-BZ-2	AMGEN INC		11/02/2022	MORGAN STANLEY CO		4,499,880	5,500,000	2,017
031162-DD-9	AMGEN INC		02/17/2022	CITIGROUP GLOBAL MARKETS, INC		2,990,610	3,000,000	
031162-DK-3	AMGEN INC		08/15/2022	MERRILL LYNCH PIERCE FENNER		4,999,100	5,000,000	
033295-AC-0	ANCHF 14 B - CDO	C	04/25/2022	GREENSLEDGE CAPITAL MARKETS		225,063	250,000	2,821
03674X-AS-5	ANTERO RESOURCES CORP		08/12/2022	Market Axess		496,875	500,000	12,318
03718N-AB-2	ANTOFAGASTA PLC	C	05/10/2022	JP MORGAN CHASE BANK/HSBCSI		27,499,080	28,000,000	
03770C-AJ-4	APID 41 C - CDO		08/10/2022	SOCIETE GENERALE		10,000,000	10,000,000	
03770C-AL-9	APID 41 D - CDO		08/10/2022	SOCIETE GENERALE		10,890,000	11,000,000	
03770E-AA-9	APID 41 E - CDO		08/10/2022	SOCIETE GENERALE		4,875,000	5,000,000	
03770G-AJ-5	APID 42 D - CDO	C	11/29/2022	Barclays Capital		9,062,000	9,200,000	
03770H-AA-2	APID 42 E - CDO	C	11/29/2022	Barclays Capital		3,880,000	4,000,000	
039524-AA-1	ARCHES BUYER INC		11/21/2022	MERRILL LYNCH PIERCE FENNER		827,500	1,000,000	20,306
039937-AE-7	ARES 63 B1 - CDO	C	03/10/2022	SOCIETE GENERALE		10,000,000	10,000,000	
04009A-AL-4	ARES LII A1R - CDO		03/17/2022	MERRILL LYNCH PIERCE FENNER		10,015,046	10,106,000	20,576
04018U-AE-5	ARES 2 C - CDO	C	06/02/2022	CITIGROUP GLOBAL MARKETS, INC		13,500,000	13,500,000	
04018U-AG-0	ARES 2 D - CDO	C	06/02/2022	CITIGROUP GLOBAL MARKETS, INC		12,870,000	13,000,000	
04019R-AC-5	ARES 66 A1B - CDO	C	07/15/2022	JP MORGAN CHASE BANK/HSBCSI		60,902,400	61,000,000	
04019R-AG-6	ARES 66 B - CDO	C	07/15/2022	JP MORGAN CHASE BANK/HSBCSI		4,000,000	4,000,000	
04636N-AE-3	ASTRAZENECA FINANCE LLC		10/12/2022	RBC CAPITAL MARKETS, LLC		6,397,141	7,633,000	50,463
053484-AB-7	AVALONBAY COMMUNITIES INC		07/13/2022	CITIGROUP GLOBAL MARKETS, INC		2,789,506	3,360,000	
05368V-AA-4	AVIENT CORP		07/27/2022	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
05369A-AA-9	AVIATION CAPITAL GROUP LLC		10/31/2022	Market Axess		3,272,040	4,010,000	390
05369A-AL-5	AVIATION CAPITAL GROUP LLC		10/05/2022	GOLDMAN		1,894,131	2,318,000	2,134
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		12/19/2022	Various		1,160,575	1,250,000	29,349
05565E-BE-4	BMW US CAPITAL LLC		12/07/2022	MERRILL LYNCH PIERCE FENNER		4,385,366	4,575,000	57,728
05578A-E4-6	BPCE SA	C	07/11/2022	JP MORGAN CHASE BANK/HSBCSI		15,760,342	15,800,000	
05580M-70-2	B. RILEY FINANCIAL, INC.		11/29/2022	Bank of America		132,397	69,675	
05682G-AL-2	BCC D1 - CDO	C	03/11/2022	BOFA Securities Comm Sharing Account		6,500,000	6,500,000	
05684A-AQ-2	BCC 194R A2R - CDO	C	02/25/2022	CREDIT SUISSE SECURITIES (USA)		12,000,000	12,000,000	
05684A-AS-8	BCC 194R BR - CDO	C	02/25/2022	CREDIT SUISSE SECURITIES (USA)		16,000,000	16,000,000	
05684U-AG-0	BCC 221 C - CDO	C	02/03/2022	CITIBANK, N.A.		3,750,000	3,750,000	
059165-EP-1	BALTIMORE GAS AND ELECTRIC CO		06/16/2022	GOLDMAN		6,049,639	6,357,000	12,052
06406R-BG-1	BANK OF NEW YORK MELLON CORP		06/08/2022	GOLDMAN		16,000,000	16,000,000	
06406R-BH-9	BANK OF NEW YORK MELLON CORP		06/08/2022	GOLDMAN		15,000,000	15,000,000	
064159-VJ-2	BANK OF NOVA SCOTIA	C	02/01/2022	Various		(8,047,500)	(8,000,000)	(50,497)
06541M-BG-8	BANK 2022-BNK42 ASB - CMBS		05/20/2022	MERRILL LYNCH PIERCE FENNER		5,149,695	5,000,000	5,013
06762Q-AA-5	BABSN 3 A - CDO	C	07/22/2022	MERRILL LYNCH PIERCE FENNER		59,700,000	60,000,000	
06762V-AD-8	BABSN 223 C - CDO	C	09/01/2022	MERRILL LYNCH PIERCE FENNER		8,000,000	8,000,000	
06762V-AE-6	BABSN 223 D - CDO	C	09/01/2022	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
06762Y-AA-8	BABSN 223 E - CDO	C	09/01/2022	MERRILL LYNCH PIERCE FENNER		6,930,000	7,000,000	
073685-AH-2	BEACON ROOFING SUPPLY INC		01/20/2022	BAIRD ROBERT W & CO		488,125	500,000	3,953
07403C-AC-5	BRMTN 1 B - CDO	C	07/13/2022	CITIGROUP GLOBAL MARKETS, INC		21,737,320	21,750,000	
07403C-AG-6	BRMTN 1 D - CDO	C	07/13/2022	CITIGROUP GLOBAL MARKETS, INC		12,375,000	12,500,000	
07403K-AA-1	BRMTN 1 E - CDO	C	07/13/2022	CITIGROUP GLOBAL MARKETS, INC		4,791,910	5,000,000	
075887-BX-6	BECTON DICKINSON AND CO		10/12/2022	Various		10,896,488	11,774,000	169,157
075887-CL-1	BECTON DICKINSON AND CO		10/14/2022	BNP PARIBAS SECURITIES BOND		3,824,200	5,000,000	18,211
07655#-AA-7	BEDROCK ABS I LLC - ABS		11/21/2022	Unknown		30,000,000	30,000,000	
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	02/02/2022	MORGAN STANLEY CO		17,576,592	14,941,000	227,880
07831C-AA-1	BELLRING BRANDS INC		11/28/2022	Various		2,460,000	2,500,000	38,014

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
08186A-AC-0	BSP 26 B - CDO	C	05/02/2022	BANK OF NEW YORK/NATIXIS, NEW		20,000,000	20,000,000	
08186A-AE-6	BSP 26 C - CDO	C	05/02/2022	BANK OF NEW YORK/NATIXIS, NEW		10,000,000	10,000,000	
08186E-AJ-7	BSP 29 D - CDO		11/21/2022	JP MORGAN CHASE BANK/HSBCSI		15,259,750	15,500,000	
092913-AJ-1	BLACKROCK ELBERT CLO V, LLC - CDO		04/22/2022	BANK OF NEW YORK/NATIXIS, NEW		7,650,000	7,650,000	
092913-AL-6	BLACKROCK ELBERT CLO V, LLC - CDO		04/22/2022	BANK OF NEW YORK/NATIXIS, NEW		10,800,000	10,800,000	
09631B-AJ-2	BLUEM XXXI D - CDO	C	03/23/2022	Royal Bank of Canada - Private Wealth		973,000	1,000,000	5,864
09659W-2F-0	BNP PARIBAS SA	C	12/15/2022	HSBC SECURITIES INC.		9,596,700	10,000,000	152,778
09659W-2K-9	BNP PARIBAS SA	C	01/26/2022	MERRILL LYNCH PIERCE FENNER		7,785,467	7,785,000	9,900
09659W-2T-0	BNP PARIBAS SA	C	01/20/2022	Various		15,968,500	16,000,000	2,015
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		01/10/2022	GOLDMAN		10,000,000	10,000,000	
10638M-AA-8	BABS 21RM2 A - CMO/RMBS		03/25/2022	BREAN CAPITAL		83,011	83,011	
10638N-AA-6	BABS 22RM3 A - RMBS		08/25/2022	BREAN CAPITAL		16,312,845	17,123,665	
110122-DU-9	BRISTOL-MYERS SQUIBB CO		02/15/2022	MERRILL LYNCH PIERCE FENNER		15,941,920	16,000,000	
110122-DW-5	BRISTOL-MYERS SQUIBB CO		02/15/2022	DEUTSCHE BANK SECURITIES, INC.		9,458,865	9,500,000	
11124T-AN-4	BDRVR 201R CR - CDO	C	03/15/2022	Morgan Stanley & Co. LLC		675,990	700,000	2,454
11135F-AQ-4	BROADCOM INC		12/14/2022	Various		19,672,122	19,526,000	125,278
11135F-AS-0	BROADCOM INC		01/13/2022	Barclays Capital		5,481,650	5,000,000	37,625
11135F-BJ-9	BROADCOM INC		01/13/2022	Various		15,941,540	16,000,000	226,333
11135F-BQ-3	BROADCOM INC		09/20/2022	Barclays Capital		3,295,947	4,556,000	51,223
11135F-BR-1	BROADCOM INC		03/31/2022	HSBC SECURITIES INC.		5,197,452	5,200,000	
11135F-BT-7	BROADCOM INC		03/31/2022	RBC CAPITAL MARKETS, LLC		9,978,100	10,000,000	
11135F-BV-2	BROADCOM INC		11/03/2022	BNP PARIBAS SECURITIES BOND		1,639,020	2,000,000	54,460
11135R-AA-3	BROADSTREET PARTNERS INC		12/06/2022	WELLS FARGO		428,750	500,000	4,325
11271L-AC-6	BROOKFIELD FINANCE INC	C	09/27/2022	Various		24,433,053	24,405,000	83,378
11271L-AJ-1	BROOKFIELD FINANCE INC	C	10/03/2022	MORGAN STANLEY CO		3,341,850	5,000,000	25,174
120568-BC-3	BUNGE LIMITED FINANCE CORP		12/07/2022	Various		9,353,013	10,789,000	42,381
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE LLC		05/31/2022	MERRILL LYNCH PIERCE FENNER		4,972,350	5,000,000	
12327A-AA-6	BJETS 221 A - ABS		05/05/2022	DEUTSCHE BANK SECURITIES, INC.		21,256,127	21,910,000	
12327A-AB-4	BJETS 221 B - ABS		05/05/2022	DEUTSCHE BANK SECURITIES, INC.		4,826,073	5,000,000	
12327B-AA-4	BJETS 211 A - ABS		03/07/2022	DEUTSCHE BANK SECURITIES, INC.		4,570,972	4,774,114	6,881
1248EP-BX-0	CCO HOLDINGS LLC		08/17/2022	Various		1,008,049	1,060,000	2,650
1248EP-CS-0	CCO HOLDINGS LLC		11/02/2022	CREDIT SUISSE SECURITIES (USA)		925,000	1,000,000	15,052
12510H-AN-0	CAUTO 211 A4 - ABS		02/10/2022	MIZUHO_SECURITIES		8,886,639	9,313,000	714
12510H-AP-5	CARS DB4 LP - NET LEASE MORTGAGE NOTES,		03/08/2022	GOLDMAN		1,999,826	2,000,000	
12510H-AQ-3	CAUTO 2022-1A A2 - ABS		03/08/2022	GOLDMAN		8,498,812	8,500,000	
12511V-AA-6	CDI ESCROW ISSUER INC		03/30/2022	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		02/14/2022	UknownNOMURA		28,169,845	29,752,000	
12530J-AB-8	CFMT 22AB2 M1 - CMO/RMBS		12/25/2022	UknownNOMURA		2,984,729	3,414,886	
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		01/20/2022	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000	
125523-CF-5	CIGNA CORP		01/14/2022	Barclays Capital		7,341,476	6,046,000	3,225
12565K-AA-5	CLIF 211 A - RMBS		12/08/2022	Various		10,166,027	11,678,326	12,130
12569E-AJ-6	CIFC 227 C - CDO	C	10/14/2022	Barclays Capital		5,500,000	5,500,000	
12569G-AA-0	CIFC 227 E - CDO	C	10/14/2022	Barclays Capital		4,387,500	4,500,000	
12570L-AA-6	CIFC A	C	01/27/2022	Barclays Capital		40,000,000	40,000,000	
12570L-AE-8	CIFC C	C	01/27/2022	Barclays Capital		15,105,000	15,105,000	
12570L-AG-3	CIFC D	C	01/27/2022	Barclays Capital		17,000,000	17,000,000	
126307-AH-0	CSC HOLDINGS LLC		12/09/2022	Various		642,000	675,000	671
126307-AQ-0	CSC HOLDINGS LLC		10/11/2022	Market Axess		540,690	600,000	16,317
12636Y-AC-6	CRH AMERICA FINANCE INC		11/02/2022	TRUIST		5,738,648	6,238,000	20,533
12657N-AA-8	BIP-V CHINOOK HOLDCO LLC		11/03/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		877,500	1,000,000	21,694
12661P-AA-7	CSL FINANCE PLC	C	09/30/2022	MERRILL LYNCH PIERCE FENNER		6,569,171	6,903,000	115,903
12661P-AB-5	CSL FINANCE PLC	C	05/10/2022	Various		11,941,743	11,994,000	8,438
12661P-AC-3	CSL FINANCE PLC	C	04/20/2022	MERRILL LYNCH PIERCE FENNER		11,947,436	11,990,000	
12661P-AD-1	CSL FINANCE PLC	C	05/16/2022	Various		11,825,840	12,000,000	13,490
12661P-AE-9	CSL FINANCE PLC	C	11/08/2022	Various		28,074,212	32,242,000	316,379
12674C-AA-1	CA MAGNUM HOLDINGS	C	05/18/2022	GOLDMAN		907,500	1,000,000	2,986
12770R-AA-1	CAESARS RESORT COLLECTION LLC		08/18/2022	MERRILL LYNCH PIERCE FENNER		1,005,000	1,000,000	8,146
12807C-AA-1	CAI 2020-1 A - ABS	C	05/25/2022	RBC CAPITAL MARKETS, LLC		8,254,887	9,012,500	1,112

SCHEDULE D - PART 3

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

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131347-CP-9	CALPINE CORP		11/03/2022	JP MORGAN CHASE BANK/HSBCSI		626,250	750,000	9,250
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		02/08/2022	CITIGROUP GLOBAL MARKETS, INC		9,929,766	10,964,000	7,903
14040H-CN-3	CAPITAL ONE FINANCIAL CORP		03/01/2022	MORGAN STANLEY CO		10,000,000	10,000,000	
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	MORGAN STANLEY CO		13,000,000	13,000,000	
14040H-CV-5	CAPITAL ONE FINANCIAL CORP		07/25/2022	MORGAN STANLEY CO		10,000,000	10,000,000	
141781-BM-5	CARGILL INC		04/06/2022	BNP PARIBAS SECURITIES BOND		4,510,500	5,000,000	48,698
141781-BQ-6	CARGILL INC		04/07/2022	BNP PARIBAS SECURITIES BOND		5,138,460	6,000,000	19,550
141781-BS-2	CARGILL INC		01/18/2022	CITIGROUP GLOBAL MARKETS, INC		4,767,050	5,000,000	20,660
141781-BV-5	CARGILL INC		04/19/2022	MITSUBISHI		1,499,028	1,507,000	
141781-BW-3	CARGILL INC		04/19/2022	MERRILL LYNCH PIERCE FENNER		6,953,730	7,000,000	
143120-AG-8	CGMS 2021-8 D - CDO	C	03/15/2022	Barclays Bank		485,875	500,000	7,832
143658-BL-5	CARNIVAL CORP		03/29/2022	Various		1,012,500	1,000,000	18,957
144285-AL-7	CARPENTER TECHNOLOGY CORP		12/30/2022	Various		335,838	350,000	9,899
144285-AM-5	CARPENTER TECHNOLOGY CORP		11/28/2022	Various		649,113	651,000	2,399
14448C-AR-5	CARRIER GLOBAL CORP		01/13/2022	BNP PARIBAS SECURITIES BOND		2,749,842	2,700,000	26,087
14686F-AG-3	CARVL 6 D - CDO	C	04/22/2022	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC	C	09/29/2022	BAIRD ROBERT W & CO		427,500	500,000	11,667
150190-AB-2	CEDAR FAIR LP		10/07/2022	Market Axess		93,625	100,000	2,643
150190-AE-6	CEDAR FAIR LP		11/21/2022	Various		765,060	874,000	16,436
15477C-AA-3	CDK GLOBAL INC		11/22/2022	CREDIT SUISSE SECURITIES (USA)		1,723,750	1,750,000	24,016
156700-BB-1	LUMEN TECHNOLOGIES INC		11/04/2022	Market Axess		429,375	500,000	5,908
16115Q-AF-7	CHART INDUSTRIES INC		12/08/2022	JP MORGAN CHASE BANK/HSBCSI		493,305	500,000	
16115Q-AG-5	CHART INDUSTRIES INC		12/08/2022	JP MORGAN CHASE BANK/HSBCSI		244,873	250,000	
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC		11/04/2022	Various		6,657,650	10,000,000	82,639
161175-CL-6	CHARTER COMMUNICATIONS OPERATING LLC		03/10/2022	MORGAN STANLEY CO		7,444,125	7,500,000	
16308N-AA-2	CHEEVER ESCROW ISSUER LLC		08/19/2022	Various		991,500	1,000,000	
171484-AE-8	CHURCHILL DOWNS INC		11/28/2022	Market Axess		589,875	650,000	11,578
171512-AE-6	CHMML IV B - CDO	C	09/28/2022	BANK OF NEW YORK/NATIXIS, NEW		5,937,188	6,333,000	61,919
17151J-AC-3	CHMML 1 B - CDO		04/22/2022	WELLS FARGO		5,000,000	5,000,000	
17151J-AE-9	CHMML 1 C - CDO		04/22/2022	WELLS FARGO		16,500,000	16,500,000	
171779-AL-5	CIENA CORP		06/17/2022	Various		539,160	600,000	8,611
17252M-AQ-3	CINTAS NO 2 CORP		04/26/2022	WELLS FARGO		24,985,750	25,000,000	
172967-NS-6	CITIGROUP INC		06/01/2022	CITIGROUP GLOBAL MARKETS, INC		8,095,520	8,000,000	9,316
172967-NU-1	CITIGROUP INC		05/17/2022	CITIGROUP GLOBAL MARKETS, INC		4,000,000	4,000,000	
17327C-AQ-6	CITIGROUP INC		01/18/2022	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
19106C-AA-4	COBRA ACQUISITIONCO LLC		08/25/2022	Market Axess		24,349	33,000	690
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	02/16/2022	RBC CAPITAL MARKETS, LLC		4,050,480	4,200,000	8,342
19260Q-AC-1	COINBASE GLOBAL INC		01/12/2022	CREDIT SUISSE SECURITIES (USA)		462,500	500,000	5,484
20030N-CL-3	COMCAST CORP		05/16/2022	TRUIST		5,256,216	5,315,000	22,412
201723-AQ-6	COMMERCIAL METALS CO		01/13/2022	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
201723-AR-4	COMMERCIAL METALS CO		01/13/2022	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	C	01/13/2022	JP MORGAN CHASE BANK/HSBCSI		24,968,500	25,000,000	
20633K-AA-6	TUNES 221 A2 - ABS		12/08/2022	JP MORGAN CHASE BANK/HSBCSI		25,293,883	25,904,000	
20752T-AA-2	CONNECT FINCO SARL	C	10/04/2022	WELLS FARGO		925,000	1,000,000	938
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		09/07/2022	GOLDMAN		455,000	500,000	12,000
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK		12/15/2022	JP MORGAN CHASE BANK/HSBCSI		5,523,591	5,675,000	11,350
21036P-BD-9	CONSTELLATION BRANDS INC		11/15/2022	BNP PARIBAS SECURITIES BOND		5,087,390	5,500,000	1,604
21036P-BK-3	CONSTELLATION BRANDS INC		05/02/2022	MERRILL LYNCH PIERCE FENNER		4,996,101	4,999,000	
21036P-BL-1	CONSTELLATION BRANDS INC		05/02/2022	MERRILL LYNCH PIERCE FENNER		12,454,750	12,500,000	
22303X-AA-3	COVANTA HOLDING CORP		11/21/2022	Various		1,102,500	1,250,000	24,951
227046-AA-7	CROCS INC		12/02/2022	Various		415,250	500,000	4,533
22822V-AM-3	CROWN CASTLE INC		12/05/2022	GOLDMAN		2,849,310	3,000,000	48,533
22822V-AQ-4	CROWN CASTLE INC		08/12/2022	GOLDMAN		869,080	1,000,000	5,188
22822V-AT-8	CROWN CASTLE INC		10/04/2022	TRUIST		7,827,800	10,000,000	50,625
235825-AF-3	DANA INC		09/28/2022	Market Axess		622,048	703,000	13,144
23802W-AG-6	COLO 212 A2 - ABS		06/14/2022	CANTOR		5,329,854	6,088,000	8,117

SCHEDULE D - PART 3

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

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23918K-AS-7	DAVITA INC		06/17/2022	FLOW TRADERS U.S. INSTITUTIONAL TRA		390,000	500,000	1,349
24461B-AA-5	DPATH 221 A1 - CDO	C	04/18/2022	Greensledge		30,000,000	30,000,000	
24703D-BE-0	DELL INTERNATIONAL LLC		08/29/2022	Various		7,676,288	9,200,000	51,488
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	10/12/2022	JP MORGAN CHASE BANK/HSBCSI		9,729,256	9,871,000	97,972
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	09/29/2022	Various		14,245,740	15,000,000	185,937
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	05/03/2022	JP MORGAN CHASE BANK/HSBCSI		8,408,735	8,478,000	149,896
25389J-AV-8	DIGITAL REALTY TRUST LP		10/04/2022	TRUIST		5,923,305	5,900,000	8,186
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC		10/20/2022	MORGAN STANLEY CO		5,883,530	8,000,000	100,389
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		04/27/2022	GOLDMAN		5,296,685	5,456,000	102,527
25470M-AG-4	DISH NETWORK CORP		11/07/2022	DEUTSCHE BANK SECURITIES, INC.		981,710	1,000,000	
256677-AG-0	DOLLAR GENERAL CORP		06/03/2022	Barclays Capital		4,658,400	5,000,000	31,111
256677-AM-7	DOLLAR GENERAL CORP		09/06/2022	CITIGROUP GLOBAL MARKETS, INC		4,995,100	5,000,000	
256746-AH-1	DOLLAR TREE INC		07/22/2022	Various		19,663,447	20,162,000	145,234
256746-AJ-7	DOLLAR TREE INC		06/10/2022	Market Axess		3,314,640	4,000,000	3,828
25746U-CY-3	DOMINION ENERGY INC		12/15/2022	DEUTSCHE BANK SECURITIES, INC.		5,725,917	5,901,000	12,540
25746U-DQ-9	DOMINION ENERGY INC		08/09/2022	BNP PARIBAS SECURITIES BOND		9,870,800	10,000,000	
26138E-AY-5	KEURIG DR PEPPER INC		10/03/2022	GOLDMAN		1,677,003	2,055,000	27,754
26244Q-AN-3	DRSLF 49 AR - CDO		03/22/2022	WELLS FARGO		9,481,240	9,550,000	20,541
26253B-AJ-3	DRSLF 104 C - CDO	C	07/28/2022	CITIGROUP GLOBAL MARKETS, INC		14,500,000	14,500,000	
26253B-AL-8	DRSLF 104 D - CDO	C	07/28/2022	CITIGROUP GLOBAL MARKETS, INC		10,395,000	10,500,000	
267475-AD-3	DYCOM INDUSTRIES INC		05/26/2022	WELLS FARGO		678,750	750,000	4,313
26884A-BM-4	ERP OPERATING LP		10/25/2022	Barclays Capital		6,542,764	8,112,000	38,477
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		05/31/2022	MERRILL LYNCH PIERCE FENNER		100,000	100,000	
26885B-AN-0	EQM MIDSTREAM PARTNERS LP		12/06/2022	Various		955,388	950,000	906
278062-AJ-3	EATON CORP		08/16/2022	WELLS FARGO		6,962,060	7,000,000	
29003B-AN-1	ELMW5 5R CR - CDO	C	03/24/2022	BOFA Securities Comm Sharing Account		3,201,573	3,238,000	13,583
29082K-AA-3	EMBECTA CORP		01/27/2022	MORGAN STANLEY CO		500,000	500,000	
29273V-AP-5	ENERGY TRANSFER LP		12/05/2022	MERRILL LYNCH PIERCE FENNER		19,994,800	20,000,000	
29336T-AD-2	ENLINK MIDSTREAM LLC		08/16/2022	WELLS FARGO		2,000,000	2,000,000	
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		05/18/2022	Barclays Capital		478,750	500,000	9,741
29362U-AC-8	ENTEGRIS INC		05/26/2022	WELLS FARGO		461,250	500,000	2,795
29364W-AZ-1	ENTERGY LOUISIANA LLC		10/11/2022	MORGAN STANLEY CO		7,330,559	8,057,000	25,427
29364W-BL-1	ENTERGY LOUISIANA LLC		08/18/2022	Barclays Capital		4,972,850	5,000,000	
29444U-BE-5	EQUINIX INC		02/15/2022	US BANCORP INVESTMENTS INC.		4,969,300	5,000,000	39,556
29444U-BL-9	EQUINIX INC		12/15/2022	Various		29,206,765	35,635,000	103,751
29444U-BU-9	EQUINIX INC		03/31/2022	MERRILL LYNCH PIERCE FENNER		4,973,700	5,000,000	
30040W-AP-3	EVERSOURCE ENERGY		02/22/2022	GOLDMAN		6,985,790	7,000,000	
30191E-AL-9	FDF 5R CR - CDO	C	01/11/2022	GREENSLEDGE CAPITAL MARKETS		1,500,000	1,500,000	
303250-AF-1	FAIR ISAAC CORP		04/21/2022	WELLS FARGO		926,250	1,000,000	14,444
31428X-AT-3	FEDEX CORP		01/13/2022	Market Axess		1,425,680	1,330,000	23,908
31428X-BB-1	FEDEX CORP		07/05/2022	CITIGROUP GLOBAL MARKETS, INC		1,958,356	2,303,000	40,917
31428X-BQ-8	FEDEX CORP		10/05/2022	CITIGROUP GLOBAL MARKETS, INC		5,929,200	8,000,000	46,800
31428X-CA-2	FEDEX CORP		08/22/2022	Stifel, Nicolaus & Co., Inc.		5,075,300	5,000,000	72,917
31428X-CE-4	FEDEX CORP		08/01/2022	JP MORGAN CHASE BANK/HSBCSI		5,888,158	7,495,000	35,299
31556T-AA-7	FERTITTA ENTERTAINMENT LLC (NEVADA)		01/12/2022	JEFFERIES		500,000	500,000	
31556T-AC-3	FERTITTA ENTERTAINMENT LLC (NEVADA)		01/12/2022	JEFFERIES		500,000	500,000	
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS		12/26/2022	Direct		30,604	30,604	
33712D-AA-7	FIRST STUDENT BIDCO INC		12/19/2022	Various		431,551	512,000	7,856
33767P-AA-6	FKH 22SFR2 A - RMBS		06/15/2022	MORGAN STANLEY CO		19,291,874	20,000,000	
33768N-AA-0	FKH 22SFR1 A - RMBS		04/05/2022	MORGAN STANLEY CO		8,999,617	9,000,000	
33768N-AC-6	FKH 22SFR1 B - RMBS		04/05/2022	MORGAN STANLEY CO		4,999,886	5,000,000	
337738-AU-2	FISERV INC		05/18/2022	Various		6,620,440	6,952,000	73,178
337932-AH-0	FIRSTENERGY CORP		01/19/2022	Barclays Capital		1,047,500	1,000,000	733
33829W-AC-3	MORGN 19SR AR - CDO	C	02/09/2022	CITIGROUP GLOBAL MARKETS, INC		40,000,000	40,000,000	
33829W-AE-9	MORGN 19SR BR - CDO	C	02/09/2022	CITIGROUP GLOBAL MARKETS, INC		9,000,000	9,000,000	
33835A-AJ-8	MORGN 2020-6 A1R - CDO	C	09/01/2022	JP MORGAN CHASE BANK/HSBCSI		14,095,975	14,450,000	67,882
34535A-AC-4	FORDO 2022-C A2B - ABS		09/20/2022	SMBC NIKKO SECURITIES		12,000,000	12,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
345370-DB-3	FORD MOTOR CO		08/16/2022	GOLDMAN		1,000,000	1,000,000	
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		06/21/2022	MERRILL LYNCH PIERCE FENNER		430,000	500,000	4,988
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/23/2022	Barclays Capital		999,870	1,000,000	
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	MORGAN STANLEY CO		1,000,000	1,000,000	
34960N-AU-0	FCBSL 3R DR - CDO	C	01/04/2022	MIZUHO CORPORATE BANK		3,250,000	3,250,000	24,933
34964H-AE-5	FCBSL 17 B2 - CDO	C	04/29/2022	Mitsubishi UFJ Securities USA, Inc.		1,600,000	1,600,000	
34964H-AJ-4	FCBSL 17 C2 - CDO	C	04/29/2022	Mitsubishi UFJ Securities USA, Inc.		2,125,000	2,125,000	
34964R-AC-7	FCO 19 AT - CDO		08/10/2022	BANK OF NEW YORK/NATIXIS, NEW		50,000,000	50,000,000	
34964R-AE-3	FCO 19 B - CDO		08/10/2022	BANK OF NEW YORK/NATIXIS, NEW		8,000,000	8,000,000	
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		09/07/2022	Various		1,168,750	1,250,000	15,789
35906A-BF-4	FRONTIER COMMUNICATIONS PARENT INC		07/19/2022	MERRILL LYNCH PIERCE FENNER		684,375	750,000	8,333
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		05/09/2022	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
361448-BC-6	GATX CORP		10/21/2022	Barclays Capital		6,868,425	7,500,000	159,250
361448-BF-9	GATX CORP		11/01/2022	TRUIST		1,968,057	2,275,000	31,092
361448-BG-7	GATX CORP		12/05/2022	TRUIST		3,785,800	5,000,000	1,583
361448-BK-8	GATX CORP		08/08/2022	CITIGROUP GLOBAL MARKETS, INC		1,967,113	1,986,000	
361528-AA-0	GBXL 2022-1 A - ABS		04/21/2022	WELLS FARGO		14,522,927	14,985,167	1,987
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	C	01/10/2022	CITIGROUP GLOBAL MARKETS, INC		17,497,900	17,500,000	
362311-AG-7	FRONTIER CALIFORNIA INC		12/12/2022	Market Axess		37,600	40,000	218
36264F-AC-5	GSK CONSUMER HEALTHCARE CAPITAL US LLC		06/08/2022	Various		18,482,040	18,995,000	63,621
37045V-AS-9	GENERAL MOTORS CO		10/06/2022	US BANCORP INVESTMENTS INC.		3,604,887	3,900,000	5,417
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC		12/09/2022	US BANCORP INVESTMENTS INC.		9,829,025	11,108,000	94,140
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2022	MERRILL LYNCH PIERCE FENNER		11,039,117	12,935,000	47,428
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC		01/06/2022	Various		6,993,140	7,000,000	
37045X-DU-7	GENERAL MOTORS FINANCIAL COMPANY INC		04/04/2022	Barclays Capital		9,998,000	10,000,000	
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPANY INC		04/04/2022	Barclays Capital		13,974,940	14,000,000	
375558-BA-0	GILEAD SCIENCES INC		01/13/2022	US BANCORP INVESTMENTS INC.		6,770,223	5,694,000	118,862
378272-AN-8	GLENCORE FUNDING LLC		07/08/2022	JP MORGAN CHASE BANK/HSBCSI		4,779,300	5,000,000	58,333
378272-AQ-1	GLENCORE FUNDING LLC		07/21/2022	US BANCORP INVESTMENTS INC.		4,737,450	5,000,000	47,361
378272-AV-0	GLENCORE FUNDING LLC		10/19/2022	Various		14,761,161	15,566,000	126,400
378272-AY-4	GLENCORE FUNDING LLC		04/27/2022	CITIGROUP GLOBAL MARKETS, INC		8,499,400	10,000,000	40,278
37959P-AG-2	SEACO 2021-2 A - RMBS	C	05/25/2022	RBC CAPITAL MARKETS, LLC		19,987,613	22,123,958	11,984
380881-FH-0	GCCT 222 A - ABS	A	01/27/2022	RBC CAPITAL MARKETS, LLC		36,000,000	36,000,000	
38137P-AQ-3	GLD10 10R AR - CDO	D	03/14/2022	MITSUBISHI		19,896,000	20,000,000	41,983
38139B-AG-4	GLM 15 C - CDO	C	07/08/2022	MORGAN STANLEY CO		10,000,000	10,000,000	
38139B-AJ-8	GLM 15 D - CDO	C	07/08/2022	MORGAN STANLEY CO		7,840,000	8,000,000	
38141G-WV-2	GOLDMAN SACHS GROUP INC		12/02/2022	MERRILL LYNCH PIERCE FENNER		8,256,250	8,925,000	40,659
381733-AE-4	GCBSL 60 C - CDO	C	03/25/2022	BOFA Securities Comm Sharing Account		9,000,000	9,000,000	
381733-AG-9	GCBSL 60 D - CDO	C	03/25/2022	BOFA Securities Comm Sharing Account		5,970,000	6,000,000	
404119-BV-0	HCA INC		10/06/2022	Various		14,488,790	14,227,000	140,606
404119-BZ-1	HCA INC		01/06/2022	JEFFERIES		1,528,050	1,220,000	4,448
40637C-C#-5	Halma plc	B	04/12/2022	NATWEST SECURITIES		10,873,500	10,897,000	
40638T-AG-7	HLSY II C - CDO	C	01/12/2022	Mitsubishi UFJ Securities USA, Inc.		6,001,200	6,000,000	610
428040-DA-4	HERTZ CORP		11/22/2022	WELLS FARGO		863,750	1,000,000	22,354
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		04/05/2022	JP MORGAN CHASE BANK/HSBCSI		250,000	250,000	
428357-AA-5	HIFI 221 A2 - ABS		02/07/2022	Various		22,009,424	22,000,000	
431318-AY-0	HILCORP ENERGY I LP		04/05/2022	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
431318-AZ-7	HILCORP ENERGY I LP		04/05/2022	JP MORGAN CHASE BANK/HSBCSI		500,000	500,000	
435765-AJ-1	HOLLY ENERGY PARTNERS LP		04/06/2022	WELLS FARGO		1,000,000	1,000,000	
436440-AP-6	HOLOGIC INC		01/28/2022	CREDIT SUISSE SECURITIES (USA)		950,000	1,000,000	14,986
437076-BY-7	HOME DEPOT INC		07/07/2022	MORGAN STANLEY CO		1,995,349	2,124,000	4,525
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		12/05/2022	Various		585,152	602,000	13,979
44918M-AC-4	HART 2022-B A2B - ABS		07/12/2022	Barclays Capital		8,000,000	8,000,000	
449253-AB-9	IAA INC		06/22/2022	BAIRD ROBERT W & CO		467,500	500,000	688
449691-AA-2	ILIAD HOLDING SAS	C	04/06/2022	Market Axess		416,696	419,000	12,180
45569K-AA-1	PRA HEALTH SCIENCES INC		06/14/2022	Various		681,875	750,000	7,926
45688C-AB-3	INGEVITY CORP		10/25/2022	Various		882,569	1,050,000	13,810

SCHEDULE D - PART 3

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

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458140-CB-4	INTEL CORP		08/02/2022	JP MORGAN CHASE BANK/HSBCSI		11,875,843	11,900,000	
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		01/04/2022	MORGAN STANLEY CO		2,061,351	1,712,000	21,222
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC		12/05/2022	Barclays Capital		9,526,700	10,000,000	79,167
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		12/14/2022	JP MORGAN CHASE BANK/HSBCSI		5,629,785	6,687,000	390
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		01/24/2022	Various		7,956,273	8,597,000	57,648
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC		05/12/2022	WELLS FARGO		4,994,500	5,000,000	
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		05/12/2022	GOLDMAN		9,979,411	9,990,000	
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	06/02/2022	GOLDMAN		517,500	500,000	12,240
46284V-AJ-0	IRON MOUNTAIN INC		07/19/2022	BNP PARIBAS SECURITIES BOND		452,500	500,000	438
46590X-AB-2	JBS USA LUX SA		09/15/2022	Market Axess		241,688	250,000	2,444
46604E-AJ-1	IVYH 9RR BRR - CDO		02/14/2022	BANK OF NEW YORK/NATIXIS, NEW		10,000,000	10,000,000	
46604E-AL-6	IVYH 9RR CRR - CDO		02/14/2022	BANK OF NEW YORK/NATIXIS, NEW		12,000,000	12,000,000	
46604E-AN-2	IVYH 9RR DRR - CDO		02/14/2022	BANK OF NEW YORK/NATIXIS, NEW		6,000,000	6,000,000	
46604E-AQ-5	IVYH 9RR ERR - ABS		02/14/2022	BANK OF NEW YORK/NATIXIS, NEW		7,760,000	8,000,000	
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS		12/01/2022	Direct				
46647P-CZ-7	JPMORGAN CHASE & CO		04/19/2022	JP MORGAN CHASE BANK/HSBCSI		10,000,000	10,000,000	
46647P-DA-1	JPMORGAN CHASE & CO		04/19/2022	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000	
46647P-DC-7	JPMORGAN CHASE & CO		04/19/2022	JP MORGAN CHASE BANK/HSBCSI		10,000,000	10,000,000	
46647P-DF-0	JPMORGAN CHASE & CO		06/07/2022	JP MORGAN CHASE BANK/HSBCSI		8,000,000	8,000,000	
469815-AK-0	JACOBS ENTERTAINMENT INC		09/16/2022	Various		1,002,318	1,114,000	5,390
47216F-AA-5	JAZZ SECURITIES DAC	C	10/07/2022	Market Axess		438,250	500,000	5,286
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO		08/12/2022	JP MORGAN CHASE BANK/HSBCSI		985,516	1,121,000	14,129
49271V-AC-4	KEURIG DR PEPPER INC		01/20/2022	CREDIT SUISSE SECURITIES (USA)		9,315,366	7,831,000	63,978
49271V-AF-7	KEURIG DR PEPPER INC		06/08/2022	RBC CAPITAL MARKETS, LLC		7,822,654	7,738,000	14,821
49271V-AP-5	KEURIG DR PEPPER INC		04/07/2022	MERRILL LYNCH PIERCE FENNER		9,972,317	9,991,000	
49271V-AQ-3	KEURIG DR PEPPER INC		04/07/2022	MORGAN STANLEY CO		9,943,047	9,990,000	
49446R-AW-9	KIMCO REALTY CORP		10/14/2022	WELLS FARGO		1,966,786	2,482,000	3,165
49446R-AZ-2	KIMCO REALTY CORP		02/15/2022	CITIGROUP GLOBAL MARKETS, INC		6,941,830	7,000,000	
49461M-AA-8	KINETIK HOLDINGS LP		06/01/2022	Various		1,495,440	1,500,000	
50076Q-AE-6	KRAFT HEINZ FOODS CO		07/27/2022	Various		16,151,446	16,991,000	177,009
50077L-AM-8	KRAFT HEINZ FOODS CO		08/11/2022	Various		10,367,650	10,000,000	76,556
50077L-AV-8	KRAFT HEINZ FOODS CO		05/19/2022	MORGAN STANLEY CO		5,986,196	6,357,000	34,434
50077L-BC-9	KRAFT HEINZ FOODS CO		01/21/2022	WELLS FARGO		1,056,250	1,000,000	7,535
50077L-BJ-4	KRAFT HEINZ FOODS CO		12/02/2022	BNP PARIBAS SECURITIES BOND		10,230,200	10,000,000	7,639
50203T-AA-4	LFS TOPCO LLC		10/14/2022	Market Axess		423,329	545,000	267
50203V-AL-5	LJVI 1 D - CDO		03/10/2022	DEUTSCHE BANK SECURITIES, INC.		11,999,790	12,121,000	
50204H-AA-9	LCM 38 A1A - CDO	C	07/13/2022	DEUTSCHE BANK SECURITIES, INC.		48,000,000	48,000,000	
50204H-AE-1	LCM 38 A2 - CDO	C	07/13/2022	DEUTSCHE BANK SECURITIES, INC.		6,650,000	6,650,000	
50204H-AG-6	LCM 38 B1 - CDO	C	07/13/2022	DEUTSCHE BANK SECURITIES, INC.		9,000,000	9,000,000	
50204H-AL-5	LCM 38 C - CDO	C	07/13/2022	DEUTSCHE BANK SECURITIES, INC.		9,000,000	9,000,000	
50204H-AN-1	LCM 38 D - CDO	C	07/13/2022	DEUTSCHE BANK SECURITIES, INC.		10,318,150	10,370,000	
50204J-AC-1	LCM 37 A2 - CDO	C	04/06/2022	BANK OF NEW YORK/NATIXIS, NEW		10,000,000	10,000,000	
50204N-AJ-7	LCM 39 C - CDO		09/16/2022	DEUTSCHE BANK SECURITIES, INC.		8,000,000	8,000,000	
50204N-AN-8	LCM 39 D - CDO		09/16/2022	DEUTSCHE BANK SECURITIES, INC.		13,000,000	13,000,000	
50204Q-AA-9	LCM 39 E - CDO		09/16/2022	DEUTSCHE BANK SECURITIES, INC.		3,778,400	4,000,000	
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		08/09/2022	Various		1,135,625	1,250,000	9,887
52607M-AA-7	LFT 2021-1 A - ABS		12/01/2022	MERRILL LYNCH PIERCE FENNER		28,723,713	32,646,000	38,414
52729B-BP-7	LEVEL 3 FINANCING INC		09/29/2022	Various		1,696,897	1,950,000	12,221
52729B-BR-3	LEVEL 3 FINANCING INC		11/22/2022	WELLS FARGO		585,000	750,000	12,750
536797-AG-8	LITHIA MOTORS INC		01/06/2022	CITIGROUP GLOBAL MARKETS, INC		1,530,000	1,500,000	6,297
539830-BL-2	LOCKHEED MARTIN CORP		01/27/2022	CITIGROUP GLOBAL MARKETS, INC		19,262,893	15,546,000	154,251
539830-BW-8	LOCKHEED MARTIN CORP		11/07/2022	RBC CAPITAL MARKETS, LLC		1,983,180	2,000,000	4,375
54008P-BE-2	LWCLO 1RR DRR - CDO		01/24/2022	CREDIT SUISEE FIRST BOSTON		2,492,500	2,500,000	216
548661-DU-8	LOWE'S COMPANIES INC		05/26/2022	GOLDMAN		8,001,266	7,838,000	45,069
548661-DV-6	LOWE'S COMPANIES INC		06/09/2022	JP MORGAN CHASE BANK/HSBCSI		8,282,622	8,290,000	66,781
548661-EF-0	LOWE'S COMPANIES INC		03/22/2022	Merril Lynch Pierce Fenner Smith		11,241,563	11,250,000	

SCHEDULE D - PART 3

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

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548661-EH-6	LOWE'S COMPANIES INC		03/22/2022	MERRILL LYNCH PIERCE FENNER		4,999,150	5,000,000	
55280Q-AU-1	MCFCL V ARR - CDO		08/23/2022	CREDIT SUISSE SECURITIES (USA)		7,312,500	7,500,000	31,949
552953-CF-6	MGM RESORTS INTERNATIONAL		08/18/2022	WELLS FARGO		967,500	1,000,000	19,403
55337P-AA-0	MIWD HOLDCO II LLC		01/13/2022	RBC CAPITAL MARKETS, LLC		250,000	250,000	
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		07/29/2022	GOLDMAN		483,750	500,000	7,431
55608J-AK-4	MACQUARIE GROUP LTD	C	12/07/2022	JP MORGAN CHASE BANK/HSBCSI		4,676,878	5,085,000	5,847
55608J-BG-2	MACQUARIE GROUP LTD	C	08/02/2022	MERRILL LYNCH PIERCE FENNER		20,000,000	20,000,000	
55819J-AN-3	MDPK 33R AR - CDO	C	01/25/2022	GOLDMAN		35,000,000	35,000,000	
55819M-AQ-9	MDPK XXXV 2AR - CDO	C	03/17/2022	WELLS FARGO		9,805,000	10,000,000	24,233
55819P-AN-9	MDPK 36R A1R - CDO	C	02/25/2022	MERRILL LYNCH PIERCE FENNER		25,000,000	25,000,000	
55819P-AQ-2	MDPK 36R B1R - CDO	C	02/25/2022	MERRILL LYNCH PIERCE FENNER		15,000,000	15,000,000	
55819P-AU-3	MDPK 36R C1R - CDO	C	02/25/2022	MERRILL LYNCH PIERCE FENNER		13,000,000	13,000,000	
55819P-BA-6	MDPK 36R C2R - CDO	C	02/25/2022	BOFA Securities Comm Sharing Account		4,000,000	4,000,000	
55822G-AJ-3	MDPK 57 C1 - CDO		05/24/2022	JP MORGAN CHASE BANK/HSBCSI		14,000,000	14,000,000	
55822G-AN-4	MDPK 57 D - CDO		05/24/2022	Various		14,850,000	15,000,000	
55953Y-AA-4	MAGNE 33 A - CDO	C	05/23/2022	NOMURA SECURITIES/FIXED INCOME		50,000,000	50,000,000	
55953Y-AC-0	MAGNETITE XXXIII, LIMITED - CDO	C	05/23/2022	NOMURA SECURITIES/FIXED INCOME		16,000,000	16,000,000	
55953Y-AE-6	MAGNETITE XXXIII, LIMITED - CDO	C	05/23/2022	NOMURA SECURITIES/FIXED INCOME		12,000,000	12,000,000	
55953Y-AG-1	MAGNETITE XXXIII, LIMITED - CDO	C	05/23/2022	NOMURA SECURITIES/FIXED INCOME		8,000,000	8,000,000	
571676-AB-1	MARS INC		05/25/2022	Various		8,754,577	8,952,000	110,536
571676-AF-2	MARS INC		01/04/2022	Barclays Capital		3,446,217	2,937,000	30,614
571903-BE-2	MARRIOTT INTERNATIONAL INC		12/15/2022	Various		6,637,362	7,068,000	78,604
571903-BF-9	MARRIOTT INTERNATIONAL INC		07/27/2022	GOLDMAN		1,976,634	2,239,000	22,639
571903-BH-5	MARRIOTT INTERNATIONAL INC		10/06/2022	CITIGROUP GLOBAL MARKETS, INC		370,315	500,000	6,722
571903-BJ-1	MARRIOTT INTERNATIONAL INC		12/09/2022	US BANCORP INVESTMENTS INC.		8,144,667	8,249,000	79,590
573284-AW-6	MARTIN MARIETTA MATERIALS INC		04/28/2022	TRUIST		5,942,930	7,000,000	49,933
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		12/06/2022	Barclays Capital		393,750	500,000	3,373
577081-BD-3	MATTEL INC		05/12/2022	MERRILL LYNCH PIERCE FENNER		506,250	500,000	12,321
577081-BE-1	MATTEL INC		05/17/2022	Barclays Capital		476,250	500,000	2,250
57778K-AC-9	MAXAR TECHNOLOGIES INC		06/09/2022	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
59111R-AA-0	METAL 2017-1 A - ABS	C	02/15/2022	Direct		1	1	
59170J-AA-6	MNET 221 A2 - ABS		10/26/2022	GOLDMAN		23,445,448	25,000,000	
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		10/25/2022	Market Axess		669,278	793,000	17,931
59966P-AC-6	MLFPK B - CDO	C	05/12/2022	CITIGROUP GLOBAL MARKETS, INC		22,000,000	22,000,000	
59966P-AE-2	MLFPK C - CDO	C	05/12/2022	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	
59966P-AG-7	MLFPK D - CDO	C	05/12/2022	CITIGROUP GLOBAL MARKETS, INC		10,500,000	10,500,000	
609207-AT-2	MONDELEZ INTERNATIONAL INC		04/29/2022	MERRILL LYNCH PIERCE FENNER		8,683,866	9,667,000	14,769
61034J-AE-0	MCMML 13 B - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	
61034J-AG-5	MCMML 13 C - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		12,500,000	12,500,000	
61034J-AJ-9	MCMML 13 D - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		12,500,000	12,500,000	
61034J-AL-4	MCMML 13 E - CDO		02/09/2022	DEUTSCHE BANK SECURITIES, INC.		15,200,000	16,000,000	
61034U-AA-3	MCMML 10R A1R - CDO		04/22/2022	DEUTSCHE BANK SECURITIES, INC.		29,958,000	30,000,000	
61034U-AE-5	MCMML 10R BR - CDO		04/22/2022	DEUTSCHE BANK SECURITIES, INC.		15,000,000	15,000,000	
61034U-AG-0	MCMML 10R CR - CDO		04/22/2022	DEUTSCHE BANK SECURITIES, INC.		11,000,000	11,000,000	
61034U-AJ-4	MCMML 10R DR - CDO		04/22/2022	DEUTSCHE BANK SECURITIES, INC.		12,500,000	12,500,000	
61035C-AG-9	MCMML 14 C - CDO		09/27/2022	BNP PARIBAS SECURITIES BOND		18,000,000	18,000,000	
61035C-AJ-3	MCMML 14 D - CDO		09/27/2022	BNP PARIBAS SECURITIES BOND		16,000,000	16,000,000	
615394-AM-5	MOOG INC		08/16/2022	Various		857,283	900,000	6,340
617446-8P-7	MORGAN STANLEY		11/04/2022	JP MORGAN CHASE BANK/HSBCSI		6,471,497	7,592,000	28,262
61747Y-ER-2	MORGAN STANLEY		04/18/2022	MORGAN STANLEY CO		20,000,000	20,000,000	
61747Y-ET-8	MORGAN STANLEY		07/18/2022	MORGAN STANLEY CO		2,000,000	2,000,000	
61747Y-EV-3	MORGAN STANLEY		10/14/2022	MORGAN STANLEY CO		15,000,000	15,000,000	
617924-AC-9	MSEV 2218 A2 - CDO		09/09/2022	WELLS FARGO		7,000,000	7,000,000	
617924-AG-0	MSEV 2218 C - CDO		09/09/2022	WELLS FARGO		12,000,000	12,000,000	
617924-AJ-4	MSEV 2218 D - CDO		09/09/2022	WELLS FARGO		9,000,000	9,000,000	
624758-AF-5	MUELLER WATER PRODUCTS INC		08/05/2022	Various		889,625	950,000	5,617
62482B-AB-8	MOZART DEBT MERGER SUB INC		11/16/2022	MERRILL LYNCH PIERCE FENNER		600,000	750,000	5,141

SCHEDULE D - PART 3

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

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62886H-AP-6	NCL CORPORATION LTD		10/11/2022	JEFFERIES		512,250	600,000	7,129
62954H-AV-0	NXP BV	C	07/08/2022	MORGAN STANLEY CO		6,522,857	6,828,000	19,574
62954H-BB-3	NXP BV	C	08/17/2022	Various		3,947,250	3,970,000	51,279
62954H-BE-7	NXP BV	C	05/12/2022	CITIGROUP GLOBAL MARKETS, INC		4,992,300	5,000,000	
62957H-AJ-4	NABORS INDUSTRIES INC		12/06/2022	Market Axess		483,905	500,000	2,356
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		07/08/2022	JP MORGAN CHASE BANK/HSBCSI		11,421,772	11,927,000	174,598
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/03/2022	CITIGROUP GLOBAL MARKETS, INC		4,461,035	5,550,000	4,070
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/31/2022	JP MORGAN CHASE BANK/HSBCSI		2,989,020	3,000,000	
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN		10/20/2022	RBC CAPITAL MARKETS, LLC		5,994,941	5,998,000	
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		06/02/2022	Barclays Capital		487,500	500,000	11,750
63938C-AB-4	NAVIENT CORP		10/13/2022	Various		545,251	569,000	15,926
64131Q-AJ-9	NEUB 26 AR - CDO	C	03/22/2022	WELLS FARGO		11,903,400	12,000,000	25,161
64132Y-AU-6	NEUB 34R CR - CDO	C	03/18/2022	Morgan Stanley & Co. LLC		977,500	1,000,000	2,081
644188-BH-6	NEW ENGLAND POWER CO		11/21/2022	MERRILL LYNCH PIERCE FENNER		2,500,000	2,500,000	
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/19/2022	Barclays Capital		(15,000,000)	(15,000,000)	
65339K-CG-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/21/2022	WELLS FARGO		9,996,500	9,999,000	
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/21/2022	WELLS FARGO		19,991,200	19,999,000	
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS LP		05/19/2022	WELLS FARGO		465,625	500,000	4,250
65343H-AA-9	NEXSTAR ESCROW INC		09/29/2022	Various		1,180,625	1,250,000	6,094
666807-BH-4	NORTHROP GRUMMAN CORP		03/03/2022	US BANCORP INVESTMENTS INC.		296,703	258,000	3,268
666807-BP-6	NORTHROP GRUMMAN CORP		04/18/2022	MORGAN STANLEY CO		2,668,257	2,811,000	1,573
668771-AK-4	NORTONLIFELOCK INC		09/08/2022	MERRILL LYNCH PIERCE FENNER		500,000	500,000	
67021C-AS-6	NSTAR ELECTRIC CO		05/12/2022	Barclays Capital		4,968,300	5,000,000	
67077M-AF-5	NUTRIEN LTD	C	11/02/2022	GOLDMAN		5,406,476	5,495,000	137,203
67098W-AN-1	OAKC 7R AR - CDO	C	01/31/2022	CITIGROUP GLOBAL MARKETS, INC		25,000,000	25,000,000	
67117K-AA-2	OAHS ISSUER 2022-1 LLC - CMBS		06/27/2022	JEFFERIES		39,997,600	40,000,000	
67402R-AA-1	OAKCL 222 A1 - CDO	C	06/06/2022	MERRILL LYNCH PIERCE FENNER		42,340,625	42,500,000	
67402R-AC-7	OAKCL 222 A2 - CDO	C	06/06/2022	MERRILL LYNCH PIERCE FENNER		13,000,000	13,000,000	
67402R-AE-3	OAKCL 222 B - CDO	C	06/06/2022	MERRILL LYNCH PIERCE FENNER		19,500,000	19,500,000	
67577M-AN-3	OCT45 45R AR - CDO	C	02/01/2022	GOLDMAN		39,800,000	39,800,000	
67577W-AA-9	OCT66 66 A - CDO	C	06/14/2022	MORGAN STANLEY CO		29,925,000	30,000,000	
67577W-AC-5	OCT66 66 B1 - CDO	C	06/14/2022	MORGAN STANLEY CO		17,750,000	17,750,000	
675937-AJ-5	OCT62 62 C - CDO	C	10/28/2022	WELLS FARGO		11,500,000	11,500,000	
675937-AL-0	OCT62 62 D - CDO	C	10/28/2022	WELLS FARGO		19,700,000	20,000,000	
67707B-AD-2	OAKC XV D - CDO		01/06/2022	GREENSLEDGE CAPITAL MARKETS		392,400	400,000	2,352
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	08/18/2022	CITIGROUP GLOBAL MARKETS, INC		746,000	800,000	9,431
68267H-AB-3	OMFIT 22S1 B - ABS		06/01/2022	CITIGROUP GLOBAL MARKETS, INC		11,320,351	11,340,000	11,506
68267H-AC-1	OMFIT 22S1 C - ABS		06/01/2022	CITIGROUP GLOBAL MARKETS, INC		9,490,143	9,500,000	9,627
68269D-AA-2	ODART 221 A1 - ABS		06/10/2022	Barclays Capital		5,999,610	6,000,000	
68269D-AC-8	ODART 221 B - ABS		06/10/2022	Barclays Capital		4,999,360	5,000,000	
683715-AF-3	OPEN TEXT CORP	C	11/16/2022	Barclays Capital		500,000	500,000	
68389X-CH-6	ORACLE CORP		11/07/2022	HSBC SECURITIES INC.		4,995,250	5,000,000	
68622T-AB-7	ORGANON & CO		11/29/2022	Market Axess		174,350	200,000	883
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		04/21/2022	Barclays Capital		476,250	500,000	4,861
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		09/14/2022	MORGAN STANLEY CO		380,000	400,000	8,907
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		07/21/2022	SMBC NIKKO SECURITIES		942,500	1,000,000	14,931
69145L-AC-8	OXFORD FINANCE LLC		11/29/2022	Various		937,778	986,000	12,935
69335P-EH-4	PFSFC 22B A - ABS		02/15/2022	JP MORGAN CHASE BANK/HSBCSI		24,000,000	24,000,000	
69346V-AA-7	PERFORMANCE FOOD GROUP INC		09/14/2022	Various		1,264,669	1,325,000	25,048
69435#-AA-4	PES REUSS-PLACID LLC - RMBS		09/07/2022	BLACKSTONE		15,000,000	15,000,000	
70017B-AG-4	PAIA 221 C - CDO	C	02/11/2022	Morgan Stanley & Co. LLC		4,950,000	4,950,000	
701094-AS-3	PARKER-HANNIFIN CORP		06/06/2022	CITIGROUP GLOBAL MARKETS, INC		13,256,771	13,286,000	
70109H-AN-5	PARKER-HANNIFIN CORP		10/12/2022	MIZUHO_SECURITIES		6,021,785	7,475,000	132,131
70137T-AP-0	PARKLAND CORP	C	12/19/2022	Market Axess		475,625	500,000	12,729
70806C-AA-0	PNTPK 5 A1 - CDO		09/23/2022	CREDIT SUISSE SECURITIES (USA)		30,000,000	30,000,000	
70806C-AE-2	PENNANTPARK CLO V LLC - CDO		09/23/2022	CREDIT SUISSE SECURITIES (USA)		9,000,000	9,000,000	
70806E-AC-2	PENNANTPARK CLO IV LLC - CDO		02/11/2022	BNP PARIBAS SECURITIES BOND		12,000,000	12,000,000	
70806E-AE-8	PENNANTPARK CLO IV LLC - CDO		02/11/2022	BNP PARIBAS SECURITIES BOND		11,000,000	11,000,000	

SCHEDULE D - PART 3

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

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70806E-AG-3	PENNANTPARK CLO IV LLC - CDO		02/11/2022	BNP PARIBAS SECURITIES BOND		12,500,000	12,500,000	
70806E-AN-8	PENNANTPARK CLO IV LLC - CDO		02/11/2022	BNP PARIBAS SECURITIES BOND		30,000,000	30,000,000	
721283-AA-7	PIKE CORP		01/11/2022	MORGAN STANLEY CO		492,550	500,000	10,083
72815L-AA-5	PLAYTIKA HOLDING CORP	C	09/07/2022	Various		420,820	500,000	9,940
73179P-AM-8	AVIENT CORP		06/02/2022	Various		1,513,308	1,480,000	13,730
74331U-AC-2	PROG 22SFR3 B - RMBS		04/05/2022	RBC CAPITAL MARKETS, LLC		3,617,335	3,767,000	
74331U-AE-8	PROG 22SFR3 C - RMBS		04/05/2022	RBC CAPITAL MARKETS, LLC		5,570,692	5,800,000	
74332X-AA-9	PROG 22SFR4 A - RMBS		04/20/2022	MERRILL LYNCH PIERCE FENNER		3,759,692	3,761,000	
74332X-AC-5	PROG 22SFR4 B - RMBS		04/20/2022	MERRILL LYNCH PIERCE FENNER		1,099,873	1,100,000	
74334D-AA-1	PROG 22SFR6 A - RMBS		07/25/2022	RBC CAPITAL MARKETS, LLC		12,499,523	12,500,000	
74334D-AC-7	PROG 22SFR6 B - RMBS		07/25/2022	RBC CAPITAL MARKETS, LLC		8,999,858	9,000,000	
74334D-AE-3	PROG 22SFR6 C - RMBS		07/25/2022	RBC CAPITAL MARKETS, LLC		6,999,861	7,000,000	
74340X-BS-9	PROLOGIS LP		10/12/2022	GOLDMAN		6,470,124	8,600,000	11,258
74340X-CA-7	PROLOGIS LP		11/02/2022	CITIGROUP GLOBAL MARKETS, INC		10,232,953	13,496,000	59,579
74346G-A#-9	Prologis Yen Finance LLC		06/02/2022	MIZUHO_SECURITIES		50,017,328	49,980,760	
743815-AE-2	MODIVCARE INC		05/13/2022	Various		986,875	1,000,000	8,813
74460D-AH-2	PUBLIC STORAGE		11/03/2022	CITIGROUP GLOBAL MARKETS, INC		10,469,059	12,774,000	123,163
74841C-AA-9	ROCKET MORTGAGE LLC		07/29/2022	Various		897,500	1,000,000	15,205
74969X-AA-9	RPIT 221 A - CMO/RMBS		01/21/2022	Barclays Capital		17,975,129	18,000,000	
75026J-AC-4	RADIATE HOLDCO LLC		08/25/2022	Various		1,375,250	1,525,000	30,803
75281A-BK-4	RANGE RESOURCES CORP		08/17/2022	Various		1,589,000	1,620,000	327
756109-AX-2	REALTY INCOME CORP		01/27/2022	WELLS FARGO		10,450,300	10,000,000	14,444
756109-BF-0	REALTY INCOME CORP		07/14/2022	Barclays Capital		5,775,900	5,692,000	36,227
756109-BK-9	REALTY INCOME CORP		04/06/2022	Barclays Capital		7,919,297	8,243,000	80,209
756109-BP-8	REALTY INCOME CORP		10/03/2022	Barclays Capital		4,993,950	5,000,000	
75932T-AA-9	REIGN EXCHANGE LLC NOTES	C	12/14/2022	CORPORATE ACTION		49,066,800	60,000,000	
76119L-AB-7	RESIDEO FUNDING INC		12/13/2022	GOLDMAN		601,875	750,000	8,667
77313L-AA-1	ROCKET MORTGAGE LLC		01/31/2022	Barclays Capital		955,000	1,000,000	9,344
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC		08/18/2022	Market Axess		623,811	700,000	7,462
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		04/06/2022	MERRILL LYNCH PIERCE FENNER		481,250	500,000	3,056
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		01/07/2022	WELLS FARGO		496,875	500,000	299
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		11/03/2022	SMBC NIKKO SECURITIES		780,000	800,000	20,408
78016F-ZQ-0	ROYAL BANK OF CANADA	C	05/05/2022	RBC CAPITAL MARKETS, LLC		951,670	1,000,000	2,691
78016F-ZS-6	ROYAL BANK OF CANADA	C	07/25/2022	RBC CAPITAL MARKETS, LLC		6,799,932	6,800,000	
78351M-AA-0	RYAN SPECIALTY GROUP LLC		10/21/2022	Various		710,094	790,000	4,601
78355H-KR-9	RYDER SYSTEM INC		12/09/2022	CITIGROUP GLOBAL MARKETS, INC		9,513,800	10,000,000	94,917
78396Y-AB-9	SESAC 221 A2 - ABS		07/01/2022	GUGGENHEIM		13,288,371	13,650,000	
78403D-AZ-3	SBA TOWER TRUST - ABS		11/15/2022	Barclays Capital		39,000,000	39,000,000	
7846EL-AD-9	SPCM SA	C	06/30/2022	Various		425,200	500,000	4,477
78471R-AB-2	SRS DISTRIBUTION INC		01/19/2022	Barclays Capital		501,250	500,000	1,285
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		10/27/2022	JP MORGAN CHASE BANK/HSBCSI		7,823,864	9,213,000	215,676
808513-BA-2	CHARLES SCHWAB CORP		12/16/2022	JP MORGAN CHASE BANK/HSBCSI		996,934	1,075,000	2,717
808513-BC-8	CHARLES SCHWAB CORP		12/14/2022	MERRILL LYNCH PIERCE FENNER		2,968,110	2,949,000	31,825
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		08/19/2022	Various		706,618	750,000	25,571
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC		11/28/2022	Market Axess		977,610	1,000,000	2,917
81124N-AE-0	SCUL 30 B1 - CDO	C	05/19/2022	JP MORGAN CHASE BANK/HSBCSI		14,000,000	14,000,000	
81124N-AJ-9	SCUL 30 C - CDO	C	05/19/2022	JP MORGAN CHASE BANK/HSBCSI		9,500,000	9,500,000	
81211K-BA-7	SEALED AIR CORP		06/16/2022	Various		717,500	750,000	4,306
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS LP		12/09/2022	Various		18,974,826	20,220,000	88,882
81725W-AL-7	SENSATA TECHNOLOGIES BV	C	08/15/2022	Barclays Capital		1,000,000	1,000,000	
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	06/23/2022	MERRILL LYNCH PIERCE FENNER		4,480,323	4,956,000	17,511
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	12/16/2022	MITSUBISHI		7,728,243	8,911,000	41,659
835495-AL-6	SONOCO PRODUCTS CO		05/27/2022	Various		10,495,375	11,500,000	29,948
835495-AP-7	SONOCO PRODUCTS CO		11/03/2022	Various		12,866,120	14,000,000	38,000
83616K-AE-7	SNDPT 33 C - CDO	C	01/28/2022	BOFA Securities Comm Sharing Account		2,700,000	2,700,000	
842587-DL-8	SOUTHERN CO		10/03/2022	WELLS FARGO		4,994,600	5,000,000	
846031-AN-2	STHWK 1R A1R - CDO		05/25/2022	MORGAN STANLEY CO		15,428,390	15,700,000	34,252

SCHEDULE D - PART 3

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

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85205T-AN-0	SPIRIT AEROSYSTEMS INC		11/08/2022	MORGAN STANLEY CO		500,000	500,000	
85236K-AE-2	SIDC 211 A2 - ABS		11/10/2022	MITSUBISHI		4,183,789	5,000,000	5,214
854502-AA-9	STANLEY BLACK & DECKER INC		01/19/2022	MIZUHO_SECURITIES		5,903,717	4,696,000	94,964
854502-AJ-0	STANLEY BLACK & DECKER INC		11/02/2022	CITIGROUP GLOBAL MARKETS, INC		8,513,100	10,000,000	227,681
854502-AN-1	STANLEY BLACK & DECKER INC		08/03/2022	GOLDMAN		3,268,666	4,494,000	27,463
85571B-AY-1	STARWOOD PROPERTY TRUST INC		08/18/2022	Various		1,409,375	1,500,000	10,178
858912-AF-5	STERICYCLE INC		09/30/2022	Market Axess		816,186	847,000	9,990
86024T-AA-5	STEVENS HOLDING COMPANY INC		08/12/2022	Market Axess		1,005,100	1,000,000	22,969
86190B-AC-8	STR 2021-1 A3 - ABS		03/02/2022	CANTOR		4,330,828	4,485,000	4,988
86765L-AT-4	SUNOCO LP		11/30/2022	JP MORGAN CHASE BANK/HSBCSI		654,375	750,000	1,594
87168N-AJ-3	SYMP 32 D - CDO	C	02/24/2022	CREDIT SUISEE FIRST BOSTON		5,000,000	5,000,000	
87168R-AC-9	SYMPHONY CLO 36 LTD - CDO	C	08/16/2022	MERRILL LYNCH PIERCE FENNER		50,000,000	50,000,000	
87168R-AG-0	SYMP 36 C - CDO	C	08/16/2022	MERRILL LYNCH PIERCE FENNER		18,000,000	18,000,000	
87168R-AJ-4	SYMP 36 D - CDO	C	08/16/2022	MERRILL LYNCH PIERCE FENNER		13,500,000	13,500,000	
87168V-AA-4	SYMP 36 E - CDO	C	08/16/2022	MERRILL LYNCH PIERCE FENNER		7,920,000	8,000,000	
87168Y-AC-4	SYMP 31 A - CDO	C	02/09/2022	MERRILL LYNCH PIERCE FENNER		20,000,000	20,000,000	
87168Y-AG-5	SYMP 31 C - CDO	C	02/09/2022	MERRILL LYNCH PIERCE FENNER		14,000,000	14,000,000	
87168Y-AJ-9	SYMP 31 D - CDO	C	02/09/2022	MERRILL LYNCH PIERCE FENNER		14,000,000	14,000,000	
87170A-AG-3	SYMP 34 C - CDO	C	06/13/2022	JP MORGAN CHASE BANK/HSBCSI		10,500,000	10,500,000	
87170A-AK-4	SYMP 34 D - CDO	C	06/13/2022	JP MORGAN CHASE BANK/HSBCSI		9,948,000	10,000,000	
871969-AL-5	TCW 221 D1 - CDO	C	03/01/2022	JEFFERIES & COMPANY, INC.		3,430,000	3,500,000	
87242B-BC-3	TCW 192R CR - CDO	C	02/04/2022	JEFFERIES & COMPANY, INC.		2,250,000	2,250,000	
872540-AT-6	TJX COMPANIES INC		10/04/2022	Various		17,022,128	16,906,000	289,796
87264A-BV-6	T-MOBILE USA INC		01/07/2022	JP MORGAN CHASE BANK/HSBCSI		1,002,500	1,000,000	8,063
87264A-CW-3	T-MOBILE USA INC		09/12/2022	Barclays Capital		14,960,250	15,000,000	
873050-CP-4	TTX CO		11/18/2022	CITIGROUP GLOBAL MARKETS, INC		5,833,988	5,800,000	
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	04/26/2022	MERRILL LYNCH PIERCE FENNER		8,610,300	10,000,000	15,944
87971M-BW-2	TELUS CORP	C	04/27/2022	Various		16,345,339	16,880,000	38,337
88033G-CX-6	TENET HEALTHCARE CORP		05/16/2022	CITIGROUP GLOBAL MARKETS, INC		730,313	750,000	13,932
88033G-DP-2	TENET HEALTHCARE CORP		06/01/2022	Barclays Capital		1,000,000	1,000,000	
88104L-AE-3	TERRAFORM POWER OPERATING LLC		06/15/2022	Various		414,000	450,000	8,521
88315L-AS-7	TMCL 2021-3 A - ABS	C	09/29/2022	Various		21,207,004	24,807,833	21,384
89114T-ZQ-8	TORONTO-DOMINION BANK	C	02/16/2022	Various		20,824,450	21,363,000	28,249
89114T-ZT-2	TORONTO-DOMINION BANK	C	11/08/2022	TD Securities		6,243,020	7,000,000	32,667
89114T-ZV-7	TORONTO-DOMINION BANK	C	03/07/2022	TD Securities		4,990,250	5,000,000	
89115A-2A-9	TORONTO-DOMINION BANK	C	06/01/2022	TD Securities		20,000,000	20,000,000	
89115A-2C-5	TORONTO-DOMINION BANK	C	06/01/2022	TD Securities		25,000,000	25,000,000	
89115A-2E-1	TORONTO-DOMINION BANK	C	06/01/2022	TD Securities		20,000,000	20,000,000	
89117F-8Z-5	TORONTO-DOMINION BANK	C	10/06/2022	TD Securities		18,000,000	18,000,000	
892331-AM-1	TOYOTA MOTOR CORP	C	06/23/2022	Jane Street		6,266,097	6,900,000	23,611
89236T-GY-5	TOYOTA MOTOR CREDIT CORP		03/30/2022	CITIGROUP GLOBAL MARKETS, INC		4,559,191	4,550,000	
89236T-KD-6	TOYOTA MOTOR CREDIT CORP		06/27/2022	MERRILL LYNCH PIERCE FENNER		4,999,400	5,000,000	
89236T-KL-8	TOYOTA MOTOR CREDIT CORP		11/07/2022	RBC CAPITAL MARKETS, LLC		9,787,750	9,800,000	
89239H-AC-2	TAOT 2022-D A2B - ABS		11/01/2022	SOCIETE GENERALE		5,500,000	5,500,000	
89346D-AH-0	TRANSALTA CORP	C	11/14/2022	RBC CAPITAL MARKETS, LLC		100,000	100,000	
893647-BB-2	TRANSDIGM INC		07/29/2022	Various		978,634	999,000	7,634
893647-BQ-9	TRANSDIGM INC		11/16/2022	MORGAN STANLEY CO		658,125	750,000	1,727
89613G-AD-8	TAH 2020-SFR1 D - RMBS		10/06/2022	RBC CAPITAL MARKETS, LLC		7,347,703	8,400,000	5,945
89641C-AP-6	TRNTS 7R CR - CDO	C	02/01/2022	CREDIT SUISEE FIRST BOSTON		2,250,004	2,259,040	1,416
89641Q-AJ-9	TRNTS XIV D - CDO	C	03/21/2022	Brownstone Investment Group LLC		1,986,000	2,000,000	14,433
89642F-AG-8	TRNTS 19 C - CDO	C	04/01/2022	BOFA Securities Comm Sharing Account		4,000,000	4,000,000	
89642F-AJ-2	TRNTS 19 D - CDO	C	04/01/2022	BOFA Securities Comm Sharing Account		2,587,000	2,600,000	
89656R-AA-8	TRL 221 A - RMBS		04/20/2022	CREDIT SUISSE SECURITIES (USA)		17,999,226	18,000,000	
89680H-AA-0	TCF 2020-1 A - ABS		12/08/2022	Various		7,226,486	8,285,833	9,326
89680H-AE-2	TCF 211 A - RMBS		10/04/2022	Various		18,494,955	21,812,500	18,032
897051-AC-2	TRONOX INC		11/29/2022	Various		810,000	1,000,000	9,635
902104-AC-2	COHERENT CORP		12/19/2022	Market Axess		612,780	689,000	5,089
902133-AY-3	TYCO ELECTRONICS GROUP SA	C	02/02/2022	Various		11,995,405	12,205,000	
902613-AH-1	UBS GROUP AG	C	07/11/2022	UBS		4,378,550	5,000,000	31,748
902613-AK-4	UBS GROUP AG	C	01/04/2022	UBS		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
902613-AP-3	UBS GROUP AG	C	05/03/2022	UBS		8,000,000	8,000,000	
902613-AT-5	UBS GROUP AG	C	08/01/2022	UBS		5,500,000	5,500,000	
90352J-AC-7	UBS GROUP AG	C	12/12/2022	MORGAN STANLEY CO		11,965,654	12,714,000	121,663
90383*-AA-6	US RE Company, LLC		09/15/2022	Unknown		11,000,000	11,000,000	
907818-FX-1	UNION PACIFIC CORP		02/09/2022	JP MORGAN CHASE BANK/HSBCSI		19,898,681	19,980,000	
90932L-AG-2	UNITED AIRLINES INC		05/18/2022	WELLS FARGO		465,000	500,000	2,127
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		11/15/2022	MERRILL LYNCH PIERCE FENNER		3,000,000	3,000,000	
91159H-JF-8	US BANCORP		10/04/2022	JP MORGAN CHASE BANK/HSBCSI		8,323,004	8,524,000	79,688
91159H-JG-6	US BANCORP		07/19/2022	US BANCORP INVESTMENTS INC.		5,000,000	5,000,000	
91159H-JH-4	US BANCORP		10/18/2022	US BANCORP INVESTMENTS INC.		3,000,000	3,000,000	
91159H-JJ-0	US BANCORP		10/18/2022	US BANCORP INVESTMENTS INC.		7,000,000	7,000,000	
913017-CP-2	RAYTHEON TECHNOLOGIES CORP		01/25/2022	JEFFERIES		1,599,773	1,455,000	13,586
913318-AE-1	UNPPK 1 B - CDO	C	04/12/2022	BNP PARIBAS SECURITIES BOND		14,000,000	14,000,000	
91337C-AA-4	UNIVAR SOLUTIONS USA INC		06/29/2022	Market Axess		587,256	623,000	2,632
91845A-AA-3	VZ SECURED FINANCING BV	C	01/06/2022	MERRILL LYNCH PIERCE FENNER		990,300	1,000,000	
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu		10/07/2022	DIRECT		6,573,141	6,573,141	
91864#-AB-6	VPC Asset Backed Opportunistic Credit Fu		10/07/2022	DIRECT		4,206,856	4,206,856	
92047W-AD-3	VALVOLINE INC		10/12/2022	Various		2,433,058	2,520,000	48,056
92212K-AC-0	VDC 202 A2 - ABS		07/21/2022	CREDIT SUISSE SECURITIES (USA)		2,634,155	3,011,000	1,666
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC		09/28/2022	Various		1,007,285	1,193,000	5,671
92343V-GK-4	VERIZON COMMUNICATIONS INC		05/13/2022	Various		9,953,648	10,309,000	96,758
923725-AD-7	VERMILION ENERGY INC	C	04/19/2022	MERRILL LYNCH PIERCE FENNER		496,205	500,000	
92556H-AD-9	PARAMOUNT GLOBAL		02/04/2022	DEUTSCHE BANK SECURITIES, INC.		7,538,424	7,078,000	65,236
92564R-AA-3	VICI PROPERTIES LP		06/30/2022	Barclays Capital		458,750	500,000	2,007
92581*-AA-2	Vida Insurance Credit Opportunity Fund I		09/20/2022	Amherst		14,962,500	15,000,000	
92770Q-AA-5	VIRGIN MEDIA VENDOR FINANCING NOTES IV D	C	08/18/2022	Various		1,568,750	1,750,000	17,917
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO		01/05/2022	MORGAN STANLEY CO		4,868,850	5,000,000	20,896
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO		05/16/2022	CITIGROUP GLOBAL MARKETS, INC		5,969,317	5,988,000	
92838*-AA-3	VistaJet 2022-1 EETC Class A	C	08/18/2022	Unknown		8,000,000	8,000,000	
92840J-AB-5	VISTAJET MALTA FINANCE PLC	C	01/20/2022	MERRILL LYNCH PIERCE FENNER		100,000	100,000	
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	12/06/2022	Various		1,187,743	1,250,000	6,070
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		06/14/2022	Various		1,021,325	1,030,000	23,101
92852L-AD-1	VITERRA FINANCE BV	C	04/13/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		9,937,100	10,000,000	
928668-BR-2	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/31/2022	MORGAN STANLEY CO		6,996,850	7,000,000	
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/31/2022	MORGAN STANLEY CO		2,996,100	3,000,000	
92891L-AC-6	VOYA 223 C - CDO	C	09/13/2022	MERRILL LYNCH PIERCE FENNER		19,000,000	19,000,000	
92891L-AE-2	VOYA 223 A2 - CDO	C	09/13/2022	MERRILL LYNCH PIERCE FENNER		8,000,000	8,000,000	
92919M-AA-6	VOYA 222 A - CDO	C	07/12/2022	RBC CAPITAL MARKETS, LLC		25,000,000	25,000,000	
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC		12/30/2022	Various		650,945	700,000	2,396
94353W-AA-3	WAAV 171 A - ABS		10/15/2022	Direct				
95000U-2J-1	WELLS FARGO & CO		12/13/2022	HSBC SECURITIES INC.		3,412,680	4,000,000	35,436
95000U-2U-6	WELLS FARGO & CO		02/23/2022	WELLS FARGO		19,000,000	19,000,000	
95000U-2V-4	WELLS FARGO & CO		03/17/2022	WELLS FARGO		10,000,000	10,000,000	
95000U-2X-0	WELLS FARGO & CO		04/18/2022	WELLS FARGO		7,000,000	7,000,000	
95081Q-AN-4	WESCO DISTRIBUTION INC		09/07/2022	WELLS FARGO		811,000	800,000	13,300
96042V-AC-3	WLAKE 222 A2B - ABS		06/08/2022	BMO CAPITAL MARKETS CORP		21,000,000	21,000,000	
96042W-AC-1	WLAKE 2022-1 A2B - ABS		03/09/2022	JP MORGAN CHASE BANK/HSBCSI		29,000,000	29,000,000	
96467H-AJ-5	WBOX 3 D - CDO	C	01/06/2022	JP Morgan Securities Inc.		248,625	250,000	1,278
976843-BH-4	WISCONSIN PUBLIC SERVICE CORP		01/03/2022	Barclays Capital		6,560,527	5,941,000	20,598
98163V-AC-2	WOART 2022-D A2B - ABS		11/09/2022	MERRILL LYNCH PIERCE FENNER		7,500,000	7,500,000	
98379J-AA-3	XPO ESCROW SUB LLC		10/11/2022	MERRILL LYNCH PIERCE FENNER		989,620	1,000,000	
98388M-AD-9	XCEL ENERGY INC		05/03/2022	Barclays Capital		6,997,480	7,000,000	
984851-AF-2	YARA INTERNATIONAL ASA	C	10/24/2022	Various		10,624,790	11,439,000	113,023
984851-AG-0	YARA INTERNATIONAL ASA	C	10/20/2022	GOLDMAN		2,490,819	3,175,000	38,869
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		03/23/2022	Various		12,947,052	13,077,000	61,670
G67518-AA-7	17CAPITAL CREDIT FUND I TERM LOAN - ABS		02/24/2022	17 CAPITAL		(1)	(1)	
G67518-AA-7	17CAPITAL CREDIT FUND I TERM LOAN		02/24/2022	17 CAPITAL		30,000,000	30,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
PPE1EK-60-6	CBRE U.S. Core Partners		03/09/2022	MERRILL LYNCH PIERCE FENNER		15,000,000	15,000,000	
PPEEE2-8C-0	CBRE U.S. Core Partners		03/09/2022	MERRILL LYNCH PIERCE FENNER		7,500,000	7,500,000	
PPEEEE-E7-8	PATTON BIP HOLDCO II LLC		04/04/2022	PRIVATE PLACEMENT		10,000,000	10,000,000	
000000-00-0	Cube Telecom Europe Bidco Limited	C	01/01/2022	Unknown		(50,000)		(14,459)
PPF6GR-1B-8	Realty Income Corporation		03/30/2022	GOLDMAN		13,174,000	13,136,000	
PPFJCE-C9-6	PMH NEWCO LP - ABS		05/24/2022	DIRECT		50,000,000	50,000,000	
PPFME0-VZ-8	REEF BIDCO LTD	C	09/01/2022	Unknown		5,100,000	5,100,000	
PPFTLD-Q4-2	NextEra Energy Transmission Holdings LLC		12/21/2022	Unknown		10,000,000	10,000,000	
000000-00-0	Cube Telecom Europe Bidco Limited	C	01/14/2022	Unknown		10,000,000	10,000,000	
D5472#-AN-0	MOLKEREI ALOIS MÜLLER GMBH & CO. KG	B	02/23/2022	CITIGROUP GLOBAL MARKETS, INC		22,527,000	22,493,000	
518058-AG-3	LaSalle Property Fund REIT, Inc.		02/10/2022	MERRILL LYNCH PIERCE FENNER		5,000,000	5,000,000	
518058-AH-1	LaSalle Property Fund REIT, Inc.		05/10/2022	MERRILL LYNCH PIERCE FENNER		7,000,000	7,000,000	
PPE3A8-7V-4	GIP Titanium Finco Pty Ltd	C	01/31/2022	MITSUBISHI		16,200,000	16,200,000	
85237M-AA-5	STWD 2021 - SIF2 LTD. - CDO	C	01/10/2022	DEUTSCHE BANK SECURITIES, INC.		26,000,000	26,000,000	
85237M-AC-1	STWD 2021 - SIF2 LTD.	C	01/10/2022	DEUTSCHE BANK SECURITIES, INC.		12,500,000	12,500,000	
85237M-AG-2	STWD 2021 - SIF2 LTD.	C	01/10/2022	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	
38242#-AC-8	Goodman North American Partnership LLC		01/06/2022	WELLS FARGO		9,500,000	9,500,000	
674003-C8-5	Oaktree Capital Management L.P.		01/12/2022	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,544,503,366	5,689,749,870	11,521,822
060505-GB-4	BANK OF AMERICA CORP		01/20/2022	MERRILL LYNCH PIERCE FENNER		9,000,000	9,000,000	
06055H-AB-9	BANK OF AMERICA CORP		04/19/2022	MERRILL LYNCH PIERCE FENNER		6,000,000	6,000,000	
064058-AL-4	BANK OF NEW YORK MELLON CORP		06/02/2022	MORGAN STANLEY CO		11,343,583	12,861,000	101,816
064159-VJ-2	BANK OF NOVA SCOTIA	C	02/01/2022	Various		8,047,500	8,000,000	50,497
26441C-BP-9	DUKE ENERGY CORP		05/19/2022	MITSUBISHI		2,506,455	3,066,000	35,429
29250N-BN-4	ENBRIDGE INC	C	09/15/2022	JP MORGAN CHASE BANK/HSBCSI		20,000,000	20,000,000	
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/03/2022	Various		23,425,000	25,000,000	79,167
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		07/26/2022	Various		12,030,545	12,018,000	114,443
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC		08/16/2022	MERRILL LYNCH PIERCE FENNER		13,000,000	13,000,000	
808513-CB-9	CHARLES SCHWAB CORP		08/30/2022	Various		16,919,545	17,788,000	144,028
902613-AJ-7	UBS GROUP AG	C	01/06/2022	UBS SECURITIES LLC		10,000,000	10,000,000	
902973-BC-9	US BANCORP		08/11/2022	Various		9,634,230	11,558,000	33,309
1309999999. Subtotal - Bonds - Hybrid Securities						141,906,858	148,291,000	558,689
000000-00-0	QUEST SOFTWARE US HOLDINGS INC. - TERM L		01/20/2022	DIRECT		246,250	250,000	
000000-00-0	QUEST SOFTWARE US HOLDINGS INC. - TERM L		01/20/2022	DIRECT		495,000	500,000	
000000-00-0	EMBECTA CORP - TERM LOAN B		01/27/2022	DIRECT		533,706	536,957	
000000-00-0	INTELSAT JACKSON HOLDINGS S.A. - EXIT TL	D	01/27/2022	DIRECT		643,500	650,000	
000000-00-0	19TH HOLDINGS GOLF, LLC - TERM LOAN B		01/27/2022	DIRECT		646,750	650,000	
000000-00-0	MADISON SAFETY & FLOW LLC - TL		02/01/2022	DIRECT		(149,250)	(150,000)	
000000-00-0	MADISON SAFETY & FLOW LLC - 2ND LIEN TL		02/01/2022	DIRECT		(74,250)	(75,000)	
000000-00-0	HOLLEY PURCHASER, INC. - DELAYED TERM LO		02/01/2022	DIRECT		(48,450)	(48,593)	
000000-00-0	VIASAT TECHNOLOGIES LITMITED - TERM LOAN		02/24/2022	DIRECT		490,000	500,000	
000000-00-0	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		03/03/2022	DIRECT		346,500	350,000	
000000-00-0	SMYRNA READY MIX CONCRETE, LLC - TERM LO		03/24/2022	DIRECT		485,000	500,000	
000000-00-0	MKS INSTRUMENTS, INC. - TERM LOAN		04/01/2022	DIRECT		(399,000)	(400,000)	
000000-00-0	GALAXY US OPCO INC. - INITIAL TERM LOAN		04/19/2022	DIRECT		243,750	250,000	
000000-00-0	PENN NATIONAL GAMING, INC. - TERM LOAN B		04/21/2022	DIRECT		124,375	125,000	
000000-00-0	CHAMPIONX CORPORATION - TERM LOAN B1		05/26/2022	DIRECT		734,063	750,000	
000000-00-0	CDK GLOBAL, INC. - TERM LOAN B		06/09/2022	DIRECT		485,000	500,000	
000000-00-0	ALI GROUP S.R.L. - TERM LOAN B		07/01/2022	DIRECT		(4,922)		
000000-00-0	KKR APPLE BIDCO, LLC - INCREMENTAL TERM		07/15/2022	DIRECT		470,000	500,000	
000000-00-0	VFH PARENT LLC - TERM LOAN B		07/29/2022	DIRECT		96,801	100,000	
000000-00-0	PLAYA HOTELS & RESORTS B.V. - TERM LOAN	D	11/22/2022	DIRECT		386,000	400,000	
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		11/23/2022	DIRECT		344,549	351,119	
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2 LLC - INCREM		03/01/2022	DIRECT		(151,097)	(152,239)	
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2022	DIRECT		(23,702)	(23,881)	
00162D-AB-1	AL GCX HOLDINGS, LLC - TERM LOAN B		04/22/2022	DIRECT		341,798	349,125	
00186X-AJ-2	API GROUP DE, INC.		01/01/2022	DIRECT		(107)		

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
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		07/28/2022	DIRECT		212,019	224,438	
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		05/06/2022	DIRECT		241,250	250,000	
01642P-BB-1	ALIXPARTNERS, LLP		02/01/2022	DIRECT		(2,790)	(565)	
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE, LLC - INI		07/28/2022	DIRECT		97,500	100,000	
02090C-AE-0	BROOKS AUTOMATION, INC. - TL		11/23/2022	DIRECT		235,002	248,679	
02376C-BA-2	American Airlines, Inc. - 2017 Class B T		01/01/2022	DIRECT		(3,125)	(3,125)	
02376C-BB-0	2018 Replacement Term Loan : American Ai		09/28/2022	DIRECT		750,000	800,000	
02406M-AU-1	AMERICAN AXLE & MANUFACTURING, INC. - FI		12/07/2022	DIRECT		242,500	250,000	
03765V-AK-6	PRIME SECURITY SERVICES BORROWER, LLC		01/01/2022	DIRECT		(1,629)	(1,629)	
03952H-AD-6	ARCHES BUYER INC.		07/20/2022	DIRECT		367,000	400,000	
04649V-AX-8	ASURION, LLC		01/01/2022	DIRECT		(567)	(567)	
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		01/27/2022	DIRECT		553,018	555,797	
04686R-AC-7	ATHENAHEALTH GROUP INC. - INITIAL DDTL		01/27/2022	DIRECT		94,203	94,203	
05350N-AL-8	AVANTOR FUNDING, INC.		07/18/2022	DIRECT		321,977	329,438	
05377J-AS-1	AVIS BUDGET CAR RENTAL, LLC - TERM LOAN		03/23/2022	DIRECT		486,250	500,000	
05988H-AE-7	BOXER PARENT COMPANY INC.		07/28/2022	DIRECT		193,250	200,000	
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B		01/01/2022	Direct		491,044	491,288	
07368R-AF-8	BEACON ROOFING SUPPLY, INC.		02/01/2022	DIRECT		(1,246)	(1,251)	
10330J-AU-2	BOYD GAMING CORPORATION		01/01/2022	DIRECT		(735)	(735)	
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - FIRST LIEN		07/18/2022	DIRECT		193,500	200,000	
11565H-AD-8	BROWN GROUP HOLDINGS, LLC - TERM LOAN B2		09/06/2022	DIRECT		495,000	500,000	
11823L-AK-1	BUCKEYE PARTNERS, L.P.		07/18/2022	DIRECT		209,625	215,000	
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC.		08/18/2022	DIRECT		422,344	425,000	
12541H-AT-0	CHG HEALTHCARE SERVICES, INC.		07/27/2022	DIRECT		435,796	448,867	
12568Y-AD-6	GENTIVA HEALTH SERVICES, INC. - TERM LOA		08/03/2022	DIRECT		232,500	250,000	
12659E-AC-2	CP IRIS HOLDCO I, INC.		10/31/2022	DIRECT		8,716	8,730	
13134M-BT-9	CALPINE CORPORATION		07/18/2022	DIRECT		776,000	800,000	
14141N-AB-6	CARDENAS MARKETS LLC - TERM LOAN		07/20/2022	DIRECT		235,000	250,000	
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV	C	02/01/2022	DIRECT		(743)	(750)	
15669G-AH-7	LUMEN TECHNOLOGIES INC.		07/18/2022	DIRECT		185,744	197,774	
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		08/02/2022	DIRECT		188,000	200,000	
16115E-AQ-0	CHART INDUSTRIES, INC. - TERM LOAN B		12/08/2022	DIRECT		487,500	500,000	
17288Y-AE-2	CITADEL SECURITIES LP - INCREMENTAL TERM		08/18/2022	DIRECT		245,000	250,000	
18143E-AK-5	CLARK EQUIPMENT COMPANY - TERM LOAN B		04/01/2022	DIRECT		123,125	125,000	
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		09/28/2022	DIRECT		432,960	449,500	
20337E-AQ-4	COMMSCOPE, INC.		12/13/2022	DIRECT		1,428,808	1,496,134	
20786N-AC-1	CONNECTWISE, LLC		07/28/2022	DIRECT		284,687	299,246	
22006V-AL-3	CORPORATION SERVICE COMPANY - TERM LOAN		08/09/2022	DIRECT		241,236	250,000	
22526W-AP-3	CREATIVE ARTISTS AGENCY, LLC - TERM LOAN		06/23/2022	DIRECT		240,625	250,000	
22704N-AD-4	CROCS, INC. - TERM LOAN B		01/27/2022	DIRECT		447,750	450,000	
23340D-AP-7	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC		07/29/2022	DIRECT		219,375	225,000	
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		11/02/2022	DIRECT		241,076	250,000	
24228H-AN-8	DEALER TIRE, LLC - TERM LOAN B2		12/09/2022	DIRECT		243,750	250,000	
24982L-AB-1	DERMATOLOGY INTERMEDIATE HOLDINGS III, I		03/23/2022	DIRECT		103,209	105,315	
24982L-AD-7	DERMATOLOGY INTERMEDIATE HOLDINGS III, I		03/23/2022	DIRECT		19,685	19,685	
25379T-AE-6	DIGI INTERNATIONAL INC. - TERM LOAN B		02/01/2022	DIRECT		(28,000)	(28,571)	
25460H-AB-8	DIRECTV FINANCING, LLC		11/22/2022	DIRECT		1,819,125	1,900,000	
26209H-AC-0	DRIVEN HOLDINGS LLC - TERM LOAN		07/29/2022	DIRECT		194,980	200,000	
26928B-AM-1	E.W. SCRIPPS COMPANY, THE		07/28/2022	DIRECT		206,676	211,276	
26972C-AC-6	RESTAURANT TECHNOLOGIES, INC. - TERM LOA		07/18/2022	DIRECT		374,075	385,000	
27943U-AK-2	EDELMAN FINANCIAL ENGINES CENTER, LLC, T		03/01/2022	DIRECT		(877)	(877)	
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GROUP US HO		11/02/2022	DIRECT		317,602	325,000	
284376-KB-5	ELEMENT MATERIALS TECHNOLOGY GROUP US HO		11/02/2022	DIRECT		146,783	150,000	
30233P-AG-5	EYECARE PARTNERS, LLC		02/01/2022	DIRECT		68		
30233P-AH-3	EYECARE PARTNERS, LLC		03/31/2022	DIRECT		97,000	97,000	

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
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -		07/29/2022	DIRECT		240,625	250,000	
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		01/13/2022	DIRECT		472,433	473,617	
31935H-AG-2	Incremental Term Loan : First Brands Gro		12/12/2022	DIRECT		233,750	250,000	
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		11/09/2022	DIRECT		432,000	450,000	
36270B-AB-8	ENTAIN PLC - FACILITY B2 (USD)		12/02/2022	DIRECT		246,875	250,000	
36740U-AX-0	Term Loan B : Gates Global LLC		11/09/2022	DIRECT		242,500	250,000	
37147Q-AC-2	GENERATION BRIDGE II, LLC - TERM LOAN B		09/30/2022	DIRECT		3,979	3,985	
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.		07/28/2022	DIRECT		242,813	250,000	
389376-AY-0	GRAY TELEVISION, INC.		07/18/2022	DIRECT		209,088	215,000	
40417J-AB-7	HCRX INVESTMENTS HOLDCO, L.P. - TERM LOA		03/01/2022	DIRECT		(300,785)	(301,667)	
40467A-AH-2	HAH GROUP HOLDING COMPANY LLC - INCREMEN		03/29/2022	DIRECT		289,500	300,000	
43283L-AH-4	HILTON GRAND VACATIONS BORROWER LLC		01/01/2022	DIRECT		(563)	(563)	
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN		06/15/2022	DIRECT		(154,755)	(155,614)	
44157Y-AE-4	HOUGHTON MIFFLIN HARCOURT COMPANY - TERM		04/04/2022	DIRECT		339,500	350,000	
44332E-AP-1	HUB INTERNATIONAL LIMITED		07/28/2022	DIRECT		195,488	199,483	
44988L-AG-2	IRB HOLDING CORP.		04/01/2022	DIRECT		(175,219)	(175,000)	
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		08/18/2022	DIRECT		490,415	499,118	
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN		10/14/2022	DIRECT		34,129	34,286	
45114N-AD-9	DIVERSITECH HOLDINGS, INC. - DELAYED DRA		01/01/2022	DIRECT		171		
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		07/01/2022	DIRECT		(4,858)		
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.)		08/19/2022	DIRECT		195,733	199,475	
45673Y-AH-9	INFORMATICA LLC		07/29/2022	DIRECT		196,000	200,000	
46611V-AU-9	JBS USA LUX S.A.		02/01/2022	DIRECT		(1,274)	(1,279)	
47075#-AA-5	Jamshid Ventures LLC		11/18/2022	Unknown		(748,130)	(748,130)	
47077D-AG-5	JANE STREET GROUP, LLC - DOLLAR TERM LOA		07/27/2022	DIRECT		392,997	397,977	
52706Y-AJ-2	LESLIES POOLMART, INC.		08/18/2022	DIRECT		195,609	198,991	
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		04/11/2022	DIRECT		362,177	375,000	
55316H-AB-1	GENESEE & WYOMING INC.		07/28/2022	DIRECT		197,242	199,492	
55336C-AJ-1	Term B-1 Loan : MI Windows and Doors, LL		11/28/2022	DIRECT		246,877	249,370	
56150K-AB-1	MAMBA PURCHASER, INC.		08/19/2022	DIRECT		369,390	379,048	
57777Y-AB-2	Initial Term Loan, Mavis Tire Express Se		11/02/2022	DIRECT		409,438	425,000	
58503U-AC-7	MEDLINE BORROWER, LP		07/18/2022	DIRECT		306,862	325,000	
58984L-AC-5	MERIDIANLINK, INC. - TERM LOAN B		07/27/2022	DIRECT		435,406	448,872	
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		07/18/2022	DIRECT		327,438	325,000	
60470H-AB-3	MW INTERNATIONAL, INC.		01/01/2022	DIRECT		(700)	(700)	
60662W-AS-1	MITCHELL INTERNATIONAL, INC.		08/02/2022	DIRECT		333,375	350,000	
62984C-AB-9	BENGAL DEBT MERGER SUB, LLC - TERM LOAN		01/20/2022	DIRECT		124,375	125,000	
62984C-AD-5	BENGAL DEBT MERGER SUB, LLC - TERM LOAN		03/31/2022	DIRECT		249,409	250,000	
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		07/18/2022	DIRECT		280,500	300,000	
65409Y-BE-4	NIELSEN FINANCE LLC (VNU, INC.)		01/01/2022	DIRECT		(42,897)	(42,897)	
66877A-AD-0	NORTONLIFELOCK INC. - TERM LOAN B		01/28/2022	DIRECT		641,261	650,000	
68371Y-AN-3	Term Loan B : Open Text Corporation	A	11/16/2022	DIRECT		339,500	350,000	
68404Y-AB-0	OPTION CARE HEALTH, INC. - TERM LOAN B		03/01/2022	DIRECT		(1,001)	(1,000)	
69073L-AD-2	OWENS & MINOR, INC. - TERM LOAN B		03/23/2022	DIRECT		246,250	250,000	
70757D-AV-1	PENN NATIONAL GAMING, INC.		03/01/2022	DIRECT		(1,290)	(1,288)	
71677H-AL-9	PETSMART LLC		07/18/2022	DIRECT		205,880	214,458	
72814C-AF-5	PLAYTIKA HOLDING CORP.	C	01/01/2022	DIRECT		(628)	(628)	
74112C-AW-3	PRESTIGE BRANDS, INC.		02/01/2022	DIRECT		(28,195)	(28,125)	
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN		07/20/2022	DIRECT		84,750	98,498	
75915T-AD-4	LIFEPOINT HEALTH, INC. (FKA REGIONALCARE		07/18/2022	DIRECT		1,224,250	1,300,000	
76009W-AW-0	RENT-A-CENTER, INC.		07/20/2022	DIRECT		138,000	150,000	
76168J-AS-5	ZURN LLC		07/18/2022	DIRECT		572,437	585,000	
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN		11/09/2022	DIRECT		192,135	200,000	
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		11/09/2022	DIRECT		430,577	450,000	
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC.		03/01/2022	DIRECT		(1,160)	(1,163)	

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
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP - INITIAL D		11/09/2022	DIRECT		422,438	450,000	
81989L-AC-2	SHARP MIDCO LLC - TL		07/29/2022	DIRECT		193,500	200,000	
82925B-AG-0	SINCLAIR TELEVISION GROUP, INC. - TERM L		04/13/2022	DIRECT		485,000	500,000	
83578B-AP-8	SOPHIA, L.P. - INCREMENTAL TERM LOAN B		03/10/2022	DIRECT		247,500	250,000	
84762N-BP-5	SPECTRUM BRANDS, INC.		01/01/2022	DIRECT		(691)	(691)	
84857H-AX-8	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		07/28/2022	DIRECT		246,711	249,500	
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		11/08/2022	DIRECT		121,250	125,000	
85232B-AT-3	SRAM, LLC		07/29/2022	DIRECT		189,887	196,774	
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.		07/29/2022	DIRECT		254,475	260,000	
85769E-AZ-4	STATION CASINOS LLC		08/01/2022	DIRECT		(5,730)	(1,734)	
86185B-AD-3	STONEPEAK TAURUS LOWER HOLDINGS LLC - TE		01/24/2022	DIRECT		246,250	250,000	
87114U-AB-9	SYCAMORE BUYER, LLC		07/29/2022	DIRECT		468,528	480,000	
88103N-AK-6	TERRAFORM POWER OPERATING, LLC - TERM LO		05/11/2022	DIRECT		492,500	500,000	
89364M-BU-7	TRANSDIGM INC. - TRANCHE H TERM LOAN		12/14/2022	DIRECT		394,720	397,452	
90347B-AH-1	Axalta Coating Systems Dutch Holding B B		10/07/2022	DIRECT		490,625	500,000	
90347B-AJ-7	AXALTA COATING SYSTEMS DUTCH HOLDING B B	D	12/08/2022	DIRECT		247,500	250,000	
90351H-AE-8	US FOODS, INC. (AKA U.S. FOODSERVICE, IN		09/23/2022	DIRECT		386,076	398,618	
91335P-AJ-8	UNIVAR SOLUTIONS USA INC.		07/18/2022	DIRECT		416,688	424,125	
92643P-AB-0	VICTORY BUYER LLC - INITIAL TERM LOAN		01/01/2022	DIRECT		500		
98309G-AD-8	TRAVEL + LEISURE CO. - INCREMENTAL TERM		12/09/2022	DIRECT		121,875	125,000	
98932T-AF-0	ZELIS PAYMENTS BUYER, INC.		04/01/2022	DIRECT		(184,341)	(185,333)	
C0787F-AB-8	BAUSCH & LOMB INCORPORATED - TERM LOAN (		05/05/2022	DIRECT		246,875	250,000	
C7052B-AH-7	GFL ENVIRONMENTAL INC.	A	07/18/2022	DIRECT		321,750	325,000	
F6628D-AM-6	ALTICE FRANCE S.A.	C	07/29/2022	DIRECT		239,935	250,000	
G4768P-AL-5	INEOS FINANCE PLC		11/03/2022	DIRECT		482,500	500,000	
G5080A-AF-9	JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP	D	10/13/2022	DIRECT		529,511	550,000	
L2465B-AS-5	FORMULA ONE HOLDINGS LIMITED - TERM LOAN	D	11/16/2022	DIRECT		123,750	125,000	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						39,894,143	41,184,116	
2509999997. Total - Bonds - Part 3						6,494,446,383	6,681,309,000	13,843,352
2509999998. Total - Bonds - Part 5						765,003,453	768,587,460	1,089,592
2509999999. Total - Bonds						7,259,449,836	7,449,896,461	14,932,944
74460W-39-6	PUBLIC STORAGE		01/04/2022	MORGAN STANLEY CO	680,000.000	17,000,000	0.00	
902973-66-8	US BANCORP		02/02/2022	MORGAN STANLEY CO	400,000.000	10,000,000	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						27,000,000	XXX	
75932V-20-5	REIGN EXCHANGE LTD EQUITY	C	12/14/2022	CORPORATE ACTION	60,000,000.000	3,276,000	0.00	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						3,276,000	XXX	
4509999997. Total - Preferred Stocks - Part 3						30,276,000	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						30,276,000	XXX	
02215L-20-9	KINETIK HOLDINGS CL A ORD		03/09/2022	MERRILL LYNCH PIERCE FENNER	4,293.000	248,994		
16411R-20-8	CHENIERE ENERGY ORD		03/31/2022	GOLDMAN	38,487.000	5,416,533		
29336T-10-0	ENLINK MIDSTREAM COM UNT		12/30/2022	Various	282,044.000	2,749,477		
30069T-10-1	EXCELERATE ENERGY CL A ORD		04/13/2022	Barclays Capital	9,167.000	234,179		
428103-10-5	HESS MIDSTREAM CL A ORD		03/31/2022	CITIGROUP GLOBAL MARKETS, INC	16,992.000	504,852		
682680-10-3	ONEOK ORD		08/11/2022	Various	111,995.000	8,024,021		
87612G-10-1	TARGA RESOURCES ORD		03/31/2022	GOLDMAN	155,373.000	11,944,020		
969457-10-0	WILLIAMS ORD		03/31/2022	GOLDMAN	141,215.000	4,788,685		
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD		01/03/2022	CORPORATE REORGANIZATIONS	15.000	1,394		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						33,912,156	XXX	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		10/28/2022	DIRECT	320,520.000	32,052,000		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						32,052,000	XXX	
723682-10-0	PIONEER FUND A		12/31/2021	Pioneer	141.124	4,295		
724010-10-3	PIONEER CORE EQTY A		12/31/2021	Pioneer	31.122	570		
72375Q-10-8	PIONEER MID CAP VAL A		12/31/2021	Pioneer	47.445	1,090		
72387W-40-8	PIONEER SEL MC GR A		12/31/2021	Pioneer	40.481	1,513		

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
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						7,468	XXX	
56167N-72-0	TORTOISE N AMER PIPELINE		12/12/2022	Various	2,034,071.000	52,152,863		
922908-76-9	VANGUARD TSM IDX ETF		12/19/2022	Various	677,371.000	137,822,102		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						189,974,965	XXX	
000000-00-0	First Symetra National Life Ins Co of NY		12/09/2022	Unknown	0.000	50,000,000		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						50,000,000	XXX	
5989999997. Total - Common Stocks - Part 3						305,946,588	XXX	
5989999998. Total - Common Stocks - Part 5						8,039,140	XXX	
5989999999. Total - Common Stocks						313,985,728	XXX	
5999999999. Total - Preferred and Common Stocks						344,261,728	XXX	
6009999999 - Totals						7,603,711,564	XXX	14,932,944

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233383-AA-6	DY8 LEASING LLC		11/26/2022	Paydown		1,250,000	1,250,000	1,250,001	1,250,441		(441)		(441)		1,250,000				20,049	12/10/2025
36179M-EK-2	G2 MA0138 - RMBS		12/01/2022	Paydown		126,553	126,553	126,388	126,661		(108)		(108)		126,553				(1,463)	06/20/2027
36202C-QX-4	G2 002270 - RMBS		12/01/2022	Paydown		611	611	618	609		2		2		611				(17)	08/20/2026
36202F-BK-1	G2 004542 - RMBS		12/01/2022	Paydown		38,526	38,526	40,516	40,040		(1,514)		(1,514)		38,526				994	09/20/2039
36203G-HA-4	GN 348625 - RMBS		12/01/2022	Paydown		1,901	1,901	1,954	1,896		4		4		1,901				11	04/15/2023
3620A2-T5-5	GN 717072 - RMBS		12/01/2022	Paydown		79,047	79,047	80,220	80,211		(1,165)		(1,165)		79,047				1,572	05/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2022	Paydown		1,532	1,532	1,602	1,395		137		137		1,532				(130)	10/15/2039
36224S-JA-1	GN 336957 - RMBS		12/01/2022	Paydown		770	770	780	768		3		3		770				(57)	05/15/2023
36295P-U2-6	GN 676601 - RMBS		12/01/2022	Paydown		3,780	3,780	3,983	2,634		1,147		1,147		3,780				(943)	11/15/2037
36295Q-KU-3	GN 677207 - RMBS		12/01/2022	Paydown		368	368	381	367		1		1		368					08/15/2038
36296F-MQ-3	GN 689867 - RMBS		12/01/2022	Paydown		5,534	5,535	5,721	3,246		2,288		2,288		5,534				(3,061)	09/15/2038
36296N-W7-7	GN 696470 - RMBS		12/01/2022	Paydown		195	195	202			196		196		195				(401)	08/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2022	Paydown		133,836	133,835	137,077	127,547		6,289		6,289		133,836				(9,410)	07/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2022	Paydown		7,726	7,726	7,958	7,679		47		47		7,726				(148)	01/15/2039
38373M-5H-9	GNR 2009-007 Z - CMBS		12/01/2022	Paydown		161,863	161,863	136,954	161,789		74		74		161,863				5,230	12/16/2050
38373M-BE-9	GNR 2001-58 Z - CMBS		12/01/2022	Paydown		15,745	15,745	50,833	14,192		1,553		1,553		15,745				575	09/16/2041
38373M-FX-3	GNR 2002-56 Z - CMBS		12/01/2022	Paydown		712	712	4,436	715		(3)		(3)		712				27	06/16/2042
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS		10/27/2022	Various		4,244,907	4,173,758	4,157,014	4,161,418		1,422		1,422		4,162,840		82,067	82,067	201,530	06/16/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2022	Paydown		53,231	53,231	53,782	53,335		(104)		(104)		53,231				1,405	02/20/2033
38374C-GS-4	GNR 2003-76 PZ - CMO/RMBS		12/01/2022	Paydown		495,166	495,166	490,550	499,171		(4,005)		(4,005)		495,166				(13,585)	09/20/2033
38374E-UE-5	GNR 2003-98 ZK - CMO/RMBS		10/27/2022	CANTOR FITZGERALD & CO. INC.		1,936,471	1,861,432	1,872,144	1,863,351		(1,186)		(1,186)		1,862,165		74,307	74,307	100,245	11/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS		10/27/2022	Various		5,627,449	5,502,163	5,457,706	5,463,762		5,723		5,723		5,479,014		148,435	148,435	200,362	09/20/2035
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS		12/01/2022	Paydown		1,072,769	1,072,768	1,035,724	1,086,454		(13,686)		(13,686)		1,072,769				(25,937)	10/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS		12/01/2022	Paydown		17,764	17,764	18,580	18,024		(260)		(260)		17,764				(460)	12/16/2024
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS		12/01/2022	Paydown		912,440	912,440	883,285	922,680		(10,241)		(10,241)		912,440				(22,721)	01/16/2025
38376V-VN-4	GNR 2010-017 B - CMO/RMBS		12/01/2022	Paydown		824,271	824,271	1,062,474	817,288		6,982		6,982		824,271				16,009	02/16/2025
38376W-NB-7	GNR 2010-024 QB - CMO/RMBS		01/20/2022	Paydown		29,198	29,198	29,162	29,198						29,198				109	04/20/2039
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS		12/01/2022	Paydown		508,747	508,747	517,491	509,169		(422)		(422)		508,747				10,588	05/16/2025
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS		12/01/2022	Paydown		1,025,639	1,025,639	1,000,158	1,033,774		(8,135)		(8,135)		1,025,639				(18,653)	05/20/2025
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		12/01/2022	Paydown		822,006	822,006	734,989	781,679		40,327		40,327		822,006				13,402	11/16/2040
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS		12/01/2022	Paydown		482,898	482,898	496,638	480,340		2,559		2,559		482,898				622	02/20/2025
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS		12/01/2022	Paydown		1,913,075	1,913,075	1,973,307	1,938,323		(25,248)		(25,248)		1,913,075				27,375	02/20/2042
716540-BC-5	PETROLEOS MEXICANOS	C	12/20/2022	Various		500,000	500,000	500,000	500,000						500,000				7,500	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS	C	12/20/2022	Various		250,000	250,000	250,000	250,003		(1)		(1)		250,000				3,656	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS	C	08/15/2022	Paydown		4,542,000	4,542,000	4,542,000	4,542,070		(70)		(70)		4,542,000				96,404	02/15/2024
911760-AP-1	VENDE 1992-1 2Z - CMO/RMBS		05/15/2022	Various		8,809	8,809	8,761	8,608		28		28		8,809				246	05/15/2022
911760-BG-0	VENDE 1992-2 Z - CMO/RMBS		09/15/2022	Various		162,576	162,576	151,590	154,931		1,266		1,266		162,576				6,501	09/15/2022
911760-EJ-1	VENDE 1994-2 3ZB - CMO/RMBS		12/01/2022	Paydown		438,425	438,425	372,978	425,391		13,033		13,033		438,425				14,860	06/15/2024
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS		12/01/2022	Paydown		474,513	474,513	462,736	469,611		4,902		4,902		474,513				20,905	10/15/2026
912828-J2-7	UNITED STATES TREASURY		03/29/2022	Various		1,969,141	2,000,000	2,002,156	2,000,672		(52)		(52)		2,000,620		(31,480)	(31,480)	24,751	02/15/2025
912828-J4-3	UNITED STATES TREASURY		02/28/2022	Maturity @ 100.00		2,500,000	2,500,000	2,456,445	2,498,888		1,112		1,112		2,500,000				21,875	02/28/2022
912828-SV-3	UNITED STATES TREASURY		05/15/2022	Maturity @ 100.00		725,000	725,000	727,096	725,092		(92)		(92)		725,000				6,344	05/15/2022
912828-TY-6	UNITED STATES TREASURY		04/06/2022	Various		66,495,809	66,375,000	64,820,726	66,225,303		54,872		54,872		66,243,647		252,161	252,161	417,303	11/15/2022
912828-VS-6	UNITED STATES TREASURY		03/29/2022	NOMURA SECURITIES/FIXED INCOME		5,527,715	5,500,000	5,281,716	5,458,794		6,001		6,001		5,464,795		62,920	62,920	85,083	08/15/2023
912828-ZN-3	UNITED STATES TREASURY		03/11/2022	NOMURA SECURITIES/FIXED INCOME		464,688	500,000	498,926	499,173		30		30		499,204		(34,516)	(34,516)	925	04/30/2027
912828-ZQ-6	UNITED STATES TREASURY		08/18/2022	Various		1,319,529	1,550,000	1,451,504	1,459,332		6,286		6,286		1,465,618		(146,088)	(146,088)	6,228	05/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-ZV-5	UNITED STATES TREASURY		08/18/2022	BMO CAPITAL MARKETS CORP		930,152	1,050,000	948,855	1,049,289		7,022	100,465	(93,443)		955,846		(25,693)	(25,693)	3,338	06/30/2027
91282C-AY-7	UNITED STATES TREASURY		04/21/2022	RBC CAPITAL MARKETS, LLC		438,672	500,000	497,656	498,012		101		101		498,112		(59,440)	(59,440)	1,228	11/30/2027
91282C-BB-6	UNITED STATES TREASURY		04/21/2022	Barclays Capital		481,637	550,000	549,076	549,205		40		40		549,245		(67,608)	(67,608)	1,064	12/31/2027
91282C-CB-5	UNITED STATES TREASURY		04/21/2022	NOMURA SECURITIES/FIXED INCOME		877,445	980,000	995,198	994,485		(443)		(443)		994,042		(116,597)	(116,597)	6,951	05/15/2031
91282C-CH-2	UNITED STATES TREASURY		04/21/2022	MORGAN STANLEY CO		882,000	980,000	981,799	981,677		(76)		(76)		981,601		(99,601)	(99,601)	3,790	06/30/2028
91282C-DF-5	UNITED STATES TREASURY		06/30/2022	Barclays Capital		419,663	465,000	461,404	461,480		248		248		461,715		(42,052)	(42,052)	4,274	10/31/2028
91282C-DJ-7	UNITED STATES TREASURY		06/30/2022	Various		6,009,722	6,885,000	6,346,290	6,778,084		5,503	433,695	(428,193)		6,349,611		(339,889)	(339,889)	42,298	11/15/2031
91282C-DL-2	UNITED STATES TREASURY		04/20/2022	BMO CAPITAL MARKETS CORP		5,870,288	6,420,000	6,047,841	6,440,223		2,178	391,783	(389,605)		6,050,693		(180,406)	(180,406)	37,568	11/30/2028
91282C-EP-2	UNITED STATES TREASURY		06/30/2022	JP MORGAN CHASE BANK/HSBCSI		6,342,500	6,400,000	6,310,000			457		457		6,310,457		32,043	32,043	23,500	05/15/2032
91282C-FZ-9	UNITED STATES TREASURY		12/09/2022	Various		54,252,422	54,000,000	54,511,523			(1,535)		(1,535)		54,509,988		(257,567)	(257,567)	63,235	11/30/2027
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas		12/15/2022	Paydown		5,811,310	5,811,309	5,811,309	5,811,309						5,811,309		1	1	101,813	08/15/2042
0109999999. Subtotal - Bonds - U.S. Governments						189,488,744	191,090,888	188,620,210	130,259,790		103,045	925,944	(822,899)		190,237,748		(749,004)	(749,004)	1,504,757	XXX
445545-AN-6	HUNGARY (GOVERNMENT)	C	03/02/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		3,886,155	4,599,000	4,409,199	4,410,248		638		638		4,410,886		(524,731)	(524,731)	65,073	09/21/2051
532386-AB-5	LILE FINANCE LTD	C	11/06/2022	Paydown		5,963,928	5,963,928	5,963,928	5,963,986		(57)		(57)		5,963,928				118,818	05/06/2025
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC	C	02/01/2022	Call @ 100.00		5,439,681	5,275,566	5,275,565	5,276,059		1		1		5,276,059		(493)	(493)	175,543	12/01/2024
0309999999. Subtotal - Bonds - All Other Governments						15,289,765	15,838,494	15,648,693	15,650,293		581		581		15,650,874		(525,224)	(525,224)	359,434	XXX
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)		01/17/2022	Call @ 100.00		1,285,000	1,285,000	1,390,280	1,330,878		(1,255)		(1,255)		1,329,623		(44,623)	(44,623)		02/15/2026
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,285,000	1,285,000	1,390,280	1,330,878		(1,255)		(1,255)		1,329,623		(44,623)	(44,623)		XXX
108151-VU-2	BRIDGEPORT		12/09/2022	Call @ 100.00		1,140,000	1,140,000	1,421,147	1,414,349		(30,762)		(30,762)		1,383,588		(243,588)	(243,588)	93,920	01/15/2030
274137-WT-1	EAST ORANGE N J		04/01/2022	Maturity @ 100.00		1,035,000	1,035,000	356,537	1,020,485		14,515		14,515		1,035,000					04/01/2022
68608D-DA-9	OREGON ST LOC GOVTS		05/13/2022	Call @ 100.00		135,044	135,044	135,044	135,044						135,044					06/01/2023
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,310,044	2,310,044	1,912,728	2,569,878		(16,246)		(16,246)		2,553,632		(243,588)	(243,588)	93,920	XXX
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV		01/03/2022	Paydown		486,287	486,287	571,482	552,462		(66,175)		(66,175)		486,287				14,895	01/01/2036
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC		09/02/2022	Call @ 100.00		200,000	200,000	200,000	200,000						200,000				3,039	10/01/2043
16772P-CH-7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		12/01/2022	Maturity @ 100.00		1,660,000	1,660,000	1,660,000	1,660,000						1,660,000				28,353	12/01/2022
16772P-CL-8	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		03/10/2022	PIPER SANDLER & CO.		1,393,531	1,410,000	1,410,000	1,410,000						1,410,000		(16,469)	(16,469)	8,932	12/01/2025
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV		09/29/2022	Bank of America Securities		4,634,500	5,000,000	5,000,000	5,000,000						5,000,000		(365,500)	(365,500)	151,965	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV		09/28/2022	Various		10,934,748	11,925,000	11,925,000	11,925,000						11,925,000		(990,252)	(990,252)	370,721	06/01/2029
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV		07/01/2022	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				442,950	07/01/2022
31288E-Y3-5	FH C76130 - RMBS		12/01/2022	Paydown		2,234	2,234	2,220	2,234						2,234				6	02/01/2033
31288G-Q2-1	FH C77673 - RMBS		12/01/2022	Paydown		48,690	48,690	54,064	48,446		245		245		48,690				994	03/01/2033
31288W-EB-9	FH 406430 - RMBS		03/01/2022	Various		616	616	613	611		4		4		616				4	03/01/2022
312916-FL-8	FHR 1526 L - CMO/RMBS		12/01/2022	Paydown		19,483	19,483	21,647	20,099		(616)		(616)		19,483				(793)	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		12/01/2022	Paydown		46,806	46,806	44,169	46,419		387		387		46,806				1,632	07/15/2023
31292G-L8-7	FH C00351 - RMBS		12/01/2022	Paydown		1,316	1,316	1,306	1,318		(2)		(2)		1,316				(12)	07/01/2024
31296L-PK-1	FH A12226 - RMBS		12/01/2022	Paydown		14,035	14,035	13,893	13,942		93		93		14,035				362	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2022	Paydown		11,298	11,298	11,460	11,225		73		73		11,298				387	09/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS		12/15/2022	Various		71,987	72,770	70,586	69,883		888		888		70,771		1,216	1,216	2,131	09/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS		12/01/2022	Paydown		103,211	103,211	94,334	101,751		1,460		1,460		103,211				3,290	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS		12/01/2022	Paydown		106,276	106,276	120,498	104,514		1,762		1,762		106,276				3,749	02/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS		12/01/2022	Paydown		43,275	43,275	34,133	42,564		710		710		43,275				1,292	05/15/2024
3133T6-SH-5	FHR 1811 G - CMO/RMBS		12/01/2022	Paydown		17,426	17,426	16,305	17,158		269		269		17,426				449	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS		12/01/2022	Paydown		51,418	51,418	44,725	50,092		1,325		1,325		51,418				1,865	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS		12/01/2022	Paydown		6,959	6,959	6,305	6,763		197		197		6,959				239	08/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS		12/01/2022	Paydown		114,773	114,773	117,846	115,342		(569)		(569)		114,773				4,954	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2022	Paydown		7,034	7,034	6,835	6,970		64		64		7,034				287	02/15/2027
3133TG-E9-6	FHR 2086 GB - CMO/RMBS		12/01/2022	Paydown		10,942	10,942	10,195	11,078		(137)		(137)		10,942				(246)	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS		12/01/2022	Paydown		24,862	24,862	23,219	24,931		(69)		(69)		24,862				(12)	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS		12/01/2022	Paydown		15,528	15,528	15,499	15,490		38		38		15,528				631	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS		12/01/2022	Paydown		121,161	121,161	135,302	124,058		(2,898)		(2,898)		121,161				(4,578)	06/15/2031
31358P-HT-7	FNR G9235 E - CMO/RMBS		06/27/2022	Paydown		1,837	1,837	1,874	1,580		163		163		1,837				35	07/25/2022
31358S-6S-5	FNA 2001-M01 D - CMBS		12/01/2022	Paydown		210,711	210,711	205,628	209,695		1,016		1,016		210,711				7,647	02/25/2031
31358U-7D-2	FNR 9370 Z - CMO/RMBS		12/01/2022	Paydown		29,040	29,040	26,337	28,648		392		392		29,040				1,022	05/25/2023
31358U-MV-5	FNR 1993-G15 H - CMO/RMBS		12/01/2022	Paydown		27,698	27,698	27,529	27,560		138		138		27,698				905	04/25/2023
31359A-2P-3	FNR 1993-104 E - CMO/RMBS		12/01/2022	Paydown		12,665	12,665	11,507	12,529		135		135		12,665				387	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS		12/01/2022	Paydown		11,282	11,282	10,847	11,187		96		96		11,282				399	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2022	Paydown		120,057	120,057	116,441	119,182		874		874		120,057				4,356	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS		12/01/2022	Paydown		6,175	6,175	6,889	6,313		(138)		(138)		6,175				(178)	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS		12/01/2022	Paydown		84,855	84,855	73,273	83,777		1,078		1,078		84,855				3,012	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS		12/01/2022	Paydown		16,434	16,434	16,074	16,287		146		146		16,434				562	09/25/2023
31359D-JT-1	FNR 1993-156 ZB - CMO/RMBS		12/01/2022	Paydown		99,403	99,403	95,143	98,483		921		921		99,403				3,174	09/25/2023
31359E-HA-2	FNR 1993-183 KA - CMO/RMBS		12/01/2022	Paydown		144,127	144,127	140,798	143,280		847		847		144,127				4,549	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS		12/01/2022	Paydown		11,075	11,075	10,371	10,922		153		153		11,075				364	12/25/2023
31359G-ER-3	FNR 1993-225 OK - CMO/RMBS		12/01/2022	Paydown		106,538	106,538	119,734	104,083		2,455		2,455		106,538				3,581	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS		12/01/2022	Paydown		85,771	85,771	82,956	85,119		651		651		85,771				3,478	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS		12/01/2022	Paydown		24,992	24,992	24,523	24,818		174		174		24,992				877	08/25/2026
3136AF-AZ-7	FNR 2013-79 VB - CMO/RMBS		09/26/2022	Paydown		3,927,278	3,927,278	3,677,221	3,902,523		24,755		24,755		3,927,278				41,433	01/25/2032
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS		12/01/2022	Paydown		8,039,266	8,039,266	8,132,220	8,032,128		7,138		7,138		8,039,266				123,614	06/25/2034
3136B8-3Z-0	FNR 2020-16 KM - CMO/RMBS		09/26/2022	Paydown		2,314,077	2,314,077	2,381,149	2,318,625		(4,548)		(4,548)		2,314,077				20,541	10/25/2045
31371N-MG-7	FN 256959 - RMBS		12/01/2022	Paydown		51,078	51,078	51,557	51,482		(404)		(404)		51,078				1,411	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS		12/01/2022	Paydown		141,124	141,124	142,050	147,481		(6,358)		(6,358)		141,124				4,276	01/01/2034
3137A4-HG-5	FHR 3772 HB - CMO/RMBS		12/01/2022	Paydown		653,137	653,137	604,484	669,934		(16,797)		(16,797)		653,137				(17,586)	12/15/2025
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS		12/01/2022	Paydown		1,206,423	1,206,423	1,196,715	1,203,369		3,054		3,054		1,206,423				17,977	10/15/2026
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS		12/01/2022	Paydown		301,209	301,209	306,480	300,348		861		861		301,209				359	05/15/2026
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS		12/01/2022	Paydown		586,436	586,436	613,742	595,343		(8,908)		(8,908)		586,436				17,105	12/15/2040
3137GA-TA-5	FHR 3742 EM - CMO/RMBS		12/01/2022	Paydown		354,741	354,741	341,771	358,911		(4,170)		(4,170)		354,741				(6,830)	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS		03/01/2022	Paydown		90,920	90,920	97,966	90,720		200		200		90,920				934	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2022	Paydown		360,099	360,099	337,997	370,553		(10,454)		(10,454)		360,099				(8,242)	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS		12/01/2022	Paydown		2,587	2,587	2,725	2,674		(87)		(87)		2,587				(180)	05/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS		12/01/2022	Paydown		601,620	601,620	521,529	597,547		4,073		4,073		601,620				11,821	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		12/01/2022	Paydown		3,941	3,941	3,837	3,907		34		34		3,941				94	04/15/2033
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS		12/01/2022	Paydown		83,605	83,605	83,228	83,188		416		416		83,605				2,654	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2022	Paydown		65,074	65,074	61,173	66,954		(1,880)		(1,880)		65,074				(1,731)	07/15/2033
31394H-R4-5	FHR 2663 ZP - CMO/RMBS		12/01/2022	Paydown		43,001	43,001	40,348	42,034		967		967		43,001				978	08/15/2033
31394K-CT-9	FHR 2690 TZ - CMO/RMBS		12/01/2022	Paydown		1,260,178	1,260,178	1,168,405	1,188,848		71,330		71,330		1,260,178				28,654	10/15/2033
31394K-D3-5	FHR 2690 VZ - CMO/RMBS		12/01/2022	Paydown		837,822	837,822	797,123	819,322		18,500		18,500		837,822				5,607	10/15/2033
31395A-V4-4	FHR 2812 OG - CMO/RMBS		12/01/2022	Paydown		205,745	205,745	302,338	197,828		7,916		7,916		205,745				5,155	06/15/2034
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS		12/01/2022	Paydown		695,506	695,506	629,189	698,502		(2,996)		(2,996)		695,506				(3,936)	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS		12/01/2022	Paydown		769,571	769,571	691,712	785,267		(15,697)		(15,697)		769,571				(11,859)	05/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS		12/01/2022	Paydown		1,185,794	1,185,794	1,013,483	1,153,741		32,053		32,053		1,185,794				17,732	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS		12/01/2022	Paydown		165,416	165,416	155,704	161,056		4,360		4,360		165,416				4,444	05/25/2041
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS		12/01/2022	Paydown		640,434	640,434	658,046	638,090		2,344		2,344		640,434				(9,067)	07/25/2026
31398F-XE-6	FNR 2009-96 JB - CMO/RMBS		12/01/2022	Paydown		281,577	281,577	284,745	281,145		432		432		281,577				(4,464)	11/25/2024

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
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS		12/01/2022	Paydown		532,031	532,031	554,943	535,081		(3,050)		(3,050)		532,031				(5,156)	03/25/2025
31407N-B2-8	FN 835357 - RMBS		12/01/2022	Paydown		39,409	39,409	37,186	37,092		2,317		2,317		39,409				997	09/01/2035
31410K-C3-6	FN 889390 - RMBS		12/01/2022	Paydown		15,947	15,947	16,203	15,601		345		345		15,947				(2,768)	03/01/2023
31412U-H3-7	FN 935050 - RMBS		12/01/2022	Paydown		5,571	5,571	5,738	4,868		703		703		5,571				(653)	03/01/2039
31413Y-J7-7	FN 959386 - RMBS		12/01/2022	Various		26,680	26,680	27,450	26,679		1		1		26,680				490	12/01/2022
31413Y-L6-6	FN 959449 - RMBS		11/29/2022	Paydown		74,684	74,684	76,842	74,833		(149)		(149)		74,684				1,889	12/01/2022
31414P-4Z-9	FN 972540 - RMBS		12/01/2022	Paydown		3,983	3,983	4,095	3,975		8		8		3,983					02/01/2038
31416M-KD-5	FN AA3891 - RMBS		12/01/2022	Paydown		208	208	213	208						208				1	03/01/2039
347622-CH-3	FORT LAUDERDALE FLA SPL OBLIG		01/01/2022	Maturity @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				102,720	01/01/2022
347622-CK-6	FORT LAUDERDALE FLA SPL OBLIG		12/28/2022	Call @ 100.00		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				420,640	01/01/2024
347622-CL-4	FORT LAUDERDALE FLA SPL OBLIG		12/28/2022	Call @ 100.00		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				224,070	01/01/2025
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV		08/02/2022	Call @ 100.00		930,000	930,000	949,563	939,000		(631)		(631)		938,370		(8,370)	(8,370)	31,095	09/01/2029
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV		05/25/2022	Call @ 100.00		620,000	620,000	620,000	620,000						620,000				14,455	07/01/2023
542690-W5-7	LONG ISLAND PWR AUTH N Y ELEC SYS REV		05/01/2022	Call @ 100.00		3,725,000	3,725,000	4,226,460	3,744,126		(19,126)		(19,126)		3,725,000				97,781	05/01/2022
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE		07/01/2022	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				49,245	07/01/2022
57563N-AD-0	MEFA 2020-A A - ABS		12/25/2022	Paydown		2,273,515	2,273,515	2,272,855	2,272,888		627		627		2,273,515				21,912	02/25/2040
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T		06/22/2022	Call @ 100.00		675,000	675,000	693,151	686,271		(218)		(218)		686,053		(11,053)	(11,053)	17,523	08/01/2040
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		05/16/2022	Call @ 100.00		580,000	580,000	592,139	580,730		267		267		580,996		(996)	(996)	6,430	07/01/2023
59259N-ZT-3	METROPOLITAN TRANSN AUTH N Y DEDICATED T		11/15/2022	Maturity @ 100.00		1,795,000	1,795,000	2,147,915	1,828,779		(33,779)		(33,779)		1,795,000				94,327	11/15/2022
59259Y-BE-8	METROPOLITAN TRANSN AUTH N Y REV		11/15/2022	Maturity @ 100.00		1,425,000	1,425,000	1,697,432	1,452,983		(27,983)		(27,983)		1,425,000				72,860	11/15/2022
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV		10/18/2022	Call @ 100.00		1,770,000	1,770,000	2,025,075	1,883,388		(18,400)		(18,400)		1,864,989		(94,989)	(94,989)	64,582	11/15/2026
592646-5Z-2	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		10/01/2022	Maturity @ 100.00		3,775,000	3,775,000	3,775,000	3,775,000						3,775,000				142,657	10/01/2022
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		02/28/2022	Call @ 100.00		345,000	345,000	345,000	345,000						345,000				7,757	04/01/2024
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/03/2022	Call @ 100.00		2,290,000	2,290,000	2,290,000	2,290,000						2,290,000				52,718	09/01/2035
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2022	Maturity @ 100.00		7,695,000	7,695,000	7,695,000	7,695,000						7,695,000				148,090	01/01/2022
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV		05/06/2022	Call @ 100.00		4,470,000	4,470,000	4,470,000	4,470,000						4,470,000				79,477	07/01/2024
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL		08/01/2022	Various		885,000	885,000	885,000	885,000						885,000				27,878	09/01/2025
783186-QZ-5	RUTGERS ST UNIV N J		05/01/2022	Maturity @ 100.00		3,230,000	3,230,000	3,230,000	3,230,000						3,230,000				51,325	05/01/2022
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV		10/31/2022	Call @ 100.00		295,000	295,000	286,755	293,915		185		185		294,100		900	900	8,541	12/01/2023
792905-DR-9	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR		07/01/2022	Maturity @ 100.00		7,065,000	7,065,000	7,065,000	7,065,000						7,065,000				232,650	07/01/2022
85732P-CE-8	STATE PUB SCH BLDG AUTH PA REV		09/29/2022	MORGAN STANLEY CO		3,991,080	4,000,000	4,345,280	4,223,733		(18,776)		(18,776)		4,204,957		(213,877)	(213,877)	213,696	09/15/2029
873521-AT-5	TACOMA WASH LEASE REV		03/15/2022	Maturity @ 100.00		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				72,463	03/15/2022
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R		07/01/2022	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				47,850	07/01/2022
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		10/03/2022	Call @ 100.00		1,250,000	1,250,000	1,272,950	1,255,493		(285)		(285)		1,255,208		(5,208)	(5,208)	4,156	10/01/2024
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		08/25/2022	Call @ 100.00		435,000	435,000	435,000	435,000						435,000				3,060	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		06/02/2022	Call @ 100.00		340,000	340,000	340,000	340,000						340,000				12,452	07/01/2026
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH		11/09/2022	Call @ 100.00		260,000	260,000	299,133	287,160		660		660		287,820		(27,820)	(27,820)	(2,617)	11/15/2028
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/04/2022	Call @ 100.00		150,000	150,000	149,537	149,877		(4)		(4)		149,873		127	127	(379)	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						139,026,819	140,408,742	141,759,408	140,824,016		(65,002)		(65,002)		140,759,108		(1,732,290)	(1,732,290)	3,613,907	XXX
00003#-AB-9	A&E TELEVISION NETWORKS, LLC		08/22/2022	Maturity @ 100.00		8,300,000	8,300,000	8,300,000	8,300,000						8,300,000				301,290	08/22/2022
00037B-AB-8	ABB FINANCE (USA) INC		05/08/2022	Maturity @ 100.00		29,000,000	29,000,000	28,485,050	28,979,292		20,708		20,708		29,000,000				416,875	05/08/2022
00077T-AB-0	NATWEST MARKETS NV (NEW YORK BRANCH)	C	08/03/2022	Call @ 100.00		3,294,120	2,000,000	1,771,170	1,772,999		36		36		1,773,035		226,965	226,965	1,410,891	10/15/2093
001055-AY-8	AFLAC INC		05/04/2022	Jane Street		9,033,700	8,867,000	9,825,611	9,778,885		(6,642)		(6,642)		9,772,243		(738,544)	(738,544)	340,456	01/15/2049
00108W-AH-3	AEP TEXAS INC		11/28/2022	Various		3,739,505	4,010,000	3,846,813	4,000,125		4,325	151,703	(147,377)		3,852,748		(113,242)	(113,242)	155,315	06/01/2028
00111@-AA-2	AES HAWAII INC		06/30/2022	Various		721,999	721,999	721,999	721,999						721,999				25,025	06/30/2022
00206R-GL-0	AT&T INC		12/09/2022	Various		12,602,778	13,103,000	14,507,343	14,190,713		(161,689)		(161,689)		14,029,024		(1,426,246)	(1,426,246)	703,540	02/15/2028
00206R-HJ-4	AT&T INC		11/29/2022	Various		14,129,625	15,000,000	14,476,425	14,944,323		13,454	461,345	(447,891)		14,496,432		(366,807)	(366,807)	800,219	03/01/2029
00206R-HP-0	AT&T INC		04/21/2022	Call @ 100.00		7,143,568	7,000,000	7,060,440	7,013,887		(2,184)		(2,184)		7,011,703		(11,703)	(11,703)	246,730	12/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-KG-6	AT&T INC		12/06/2022	Jane Street		4,282,900	5,000,000	4,993,700	4,994,822		762		762		4,995,584		(712,684)	(712,684)	111,604	02/01/2028
002824-BF-6	ABBOTT LABORATORIES		12/05/2022	MERRILL LYNCH PIERCE FENNER		12,005,162	12,218,000	12,025,408	12,100,058		20,633		20,633		12,120,691		(115,528)	(115,528)	467,084	11/30/2026
002824-BM-1	ABBOTT LABORATORIES		12/13/2022	MERRILL LYNCH PIERCE FENNER		12,325,300	12,500,000	12,514,898	12,506,715		(1,940)		(1,940)		12,504,775		(179,475)	(179,475)	605,469	09/15/2025
00287Y-AL-3	ABBVIE INC		11/06/2022	Maturity @ 100.00		52,000,000	52,000,000	51,971,101	51,994,674		5,326		5,326		52,000,000				1,508,000	11/06/2022
00287Y-AM-1	ABBVIE INC		09/08/2022	Morgan Stanley & Co		447,325	500,000	455,925	459,261		779		779		460,040		(12,715)	(12,715)	18,517	11/06/2042
00287Y-CS-6	ABBVIE INC		01/12/2022	Call @ 100.00		30,150,000	30,150,000	30,840,453	30,154,900		(4,900)		(4,900)		30,150,000				346,725	03/15/2022
00868P-AA-3	ADNA 2001 A2 - CMBS	C	11/15/2022	Various		3,074,361	3,074,361	3,073,663	3,085,832		(1,168)		(1,168)		3,084,664		(10,303)	(10,303)	111,264	01/02/2025
00912X-AW-4	AIR LEASE CORP		07/01/2022	Maturity @ 100.00		4,782,000	4,782,000	4,764,594	4,780,089		1,911		1,911		4,782,000				125,528	07/01/2022
009279-AA-8	AIRBUS SE	C	09/21/2022	TD Securities		21,905,045	23,111,000	23,137,691	23,128,770		(2,120)		(2,120)		23,126,650		(1,221,605)	(1,221,605)	665,288	04/10/2027
009279-AC-4	AIRBUS SE	C	02/02/2022	Morgan Stanley & Co		10,964,509	9,875,000	9,753,439	9,765,540		235		235		9,765,775		1,198,734	1,198,734	123,520	04/10/2047
010392-FQ-6	ALABAMA POWER CO		02/23/2022	Call @ 100.00		6,545,000	6,545,000	6,344,788	6,529,375		10,298		10,298		6,539,673		5,327	5,327	65,923	03/30/2022
023135-BC-9	AMAZON.COM INC		08/17/2022	MITSUBISHI		4,940,427	5,009,000	5,000,034	5,003,775		541		541		5,004,315		(63,889)	(63,889)	156,469	08/22/2027
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2022	Paydown		854,050	854,050	857,782	853,537		513		513		854,050					08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2022	Paydown		404,685	404,685	407,530	404,787		(102)		(102)		404,685				2,179	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		10/15/2022	Paydown		573,750	573,750	573,877	573,732		18		18		573,750				1,360	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2022	Paydown		249,052	249,052	249,508	248,981		71		71		249,052				(1)	07/15/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2022	Paydown		383,999	383,999	379,302	384,276		(278)		(278)		383,999				1,372	03/22/2029
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS		08/15/2022	Paydown		3,458,000	3,458,000	3,458,000	3,458,000						3,458,000				134,343	08/15/2023
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP		01/26/2022	Call @ 100.00		26,993,000	26,993,000	26,932,806	26,990,874		1,045		1,045		26,991,920		1,080	1,080	299,622	03/03/2022
02665W-DW-8	AMERICAN HONDA FINANCE CORP		12/06/2022	WELLS FARGO		8,716,600	10,000,000	9,983,100	9,984,854		2,152		2,152		9,987,006		(1,270,406)	(1,270,406)	241,111	03/24/2028
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC		04/08/2022	Call @ 100.00		5,325,650	5,000,000	4,791,200	4,797,770		709		709		4,798,479		201,521	201,521	485,459	01/15/2055
03027X-AJ-9	AMERICAN TOWER CORP		12/07/2022	US BANCORP INVESTMENTS INC.		1,911,078	1,950,000	1,960,452	1,956,023		(1,343)		(1,343)		1,954,680		(43,602)	(43,602)	112,970	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP		01/15/2022	Maturity @ 100.00		5,000,000	5,000,000	4,916,600	4,999,349		651		651		5,000,000				56,250	01/15/2022
03330L-AQ-1	ANCHF 6RR BR2 - CDO		06/10/2022	Unknown		2,902,439	3,073,800	3,073,800	3,073,800						3,073,800		(171,361)	(171,361)	54,595	07/25/2036
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		11/08/2022	BNP PARIBAS SEC SVCS		5,247,883	4,937,000	5,405,698	5,308,012		(19,892)		(19,892)		5,288,120		(40,238)	(40,238)	404,303	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/03/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		10,252,500	10,000,000	9,958,200	9,962,397		665		665		9,963,062		289,438	289,438	522,500	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		10/14/2022	Barclays Capital		3,278,345	3,500,000	3,324,405	3,481,559		3,312	159,109	(155,797)		3,325,762		(47,417)	(47,417)	141,944	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/05/2022	Various		5,782,529	5,764,000	6,773,968	6,671,979		(115,414)		(115,414)		6,556,565		(774,037)	(774,037)	373,745	01/23/2029
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		02/04/2022	Call @ 100.00		10,705,400	10,000,000	10,952,100	10,656,145		(17,532)		(17,532)		10,638,613		(638,613)	(638,613)	896,011	02/01/2026
03765P-AN-3	APID XXI BR - CDO	C	02/15/2022	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				66,668	07/19/2027
038222-AG-0	APPLIED MATERIALS INC		02/02/2022	RBC CAPITAL MARKETS		6,873,000	5,000,000	5,859,000	5,784,399		(2,360)		(2,360)		5,782,039		1,090,961	1,090,961	39,813	06/15/2041
038222-AL-9	APPLIED MATERIALS INC		09/12/2022	DEUTSCHE BANK SECURITIES, INC.		16,570,881	16,936,000	17,078,135	17,017,398		(9,980)		(9,980)		17,007,418		(436,537)	(436,537)	522,413	04/01/2027
03939C-AA-1	ARCH CAPITAL FINANCE LLC		12/08/2022	Various		19,601,524	20,220,000	20,513,652	20,430,362		(13,663)		(13,663)		20,416,699		(815,174)	(815,174)	753,504	12/15/2026
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2022	Paydown		339,944	339,944	391,714	386,996		(47,052)		(47,052)		339,944				14,149	06/15/2050
043178-AE-8	ARTHUR J. GALLAGHER & CO.		06/14/2022	Maturity @ 100.00		7,500,000	7,500,000	7,572,375	7,511,343		(11,343)		(11,343)		7,500,000				138,375	06/14/2022
046353-AT-5	ASTRAZENECA PLC	C	12/13/2022	US BANCORP INVESTMENTS INC.		13,478,007	13,779,000	15,484,702	15,324,502		(200,677)		(200,677)		15,123,825		(1,645,818)	(1,645,818)	770,874	01/17/2029
046828-AA-7	SUNCOR ENERGY VENTURES CORP	C	10/07/2022	Call @ 100.00		14,465,695	13,080,000	16,863,782	14,412,251		(169,223)		(169,223)		14,243,028		(1,163,028)	(1,163,028)	2,476,131	04/01/2027
048303-CH-2	ATLANTIC CITY ELECTRIC CO		12/05/2022	Various		9,822,195	10,500,000	10,510,395	10,947,876		(57,335)	505,887	(563,223)		10,384,654		(562,459)	(562,459)	441,500	10/15/2028
049560-AA-3	ATMOS ENERGY CORP		04/26/2022	Morgan Stanley & Co		11,255,000	10,000,000	9,911,500	9,965,155		1,391		1,391		9,966,547		1,288,453	1,288,453	530,625	07/15/2028
05363L-BE-2	AVERY 6RR BR2 - CDO	C	05/31/2022	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				148,099	08/05/2027
05364C-BG-6	AVERY 7RR BR2 - CDO	C	03/10/2022	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				98,234	01/17/2028
05377R-CQ-5	AESOP 2017-1 A - ABS		09/20/2022	Paydown		20,000,000	20,000,000	19,996,804	20,001,393		(1,393)		(1,393)		20,000,000				332,583	09/20/2023
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD	C	02/24/2022	Maturity @ 100.00		10,900,000	10,900,000	10,844,737	10,899,079		921		921		10,900,000				156,688	02/24/2022
05565Q-CP-1	BP CAPITAL MARKETS PLC	C	06/27/2022	Call @ 100.00		5,042,153	5,000,000	5,307,250	5,109,293		(25,126)		(25,126)		5,084,168		(84,168)	(84,168)	211,664	02/10/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC	C	06/27/2022	Call @ 100.00		18,654,281	18,634,000	18,991,381	18,807,139		(25,544)		(25,544)		18,781,595		(147,595)	(147,595)	533,854	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC	C	08/01/2022	Barclays Capital		3,958,160	4,000,000	4,000,000	4,000,000						4,000,000		(41,840)	(41,840)	114,401	09/19/2027

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
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS		08/23/2022	Redemption @ 100.00		104,172	104,172	104,172	104,172						104,172					02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS		08/23/2022	Redemption @ 100.00		49,022	49,022	49,022	49,022						49,022					02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS		11/07/2022	Redemption @ 100.00		199,153	199,153	199,153	199,153						199,153					05/05/2026
05684A-AC-3	BCC 194 A2 - CDO	C	03/16/2022	Call @ 100.00		20,000,000	20,000,000	19,930,000	19,798,386		5,250		5,250		19,805,059		194,941	194,941	157,233	01/23/2033
05684A-AE-9	BCC 194 B - CDO	C	03/21/2022	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				145,386	01/23/2033
06406F-AC-7	BANK OF NEW YORK MELLON CORP		12/09/2022	Jane Street		3,733,703	3,948,000	3,837,298	3,877,595		14,544		14,544		3,892,139		(158,436)	(158,436)	122,520	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP		12/08/2022	JEFFERIES		4,384,045	4,719,000	4,307,645	4,477,603		46,107		46,107		4,523,710		(139,665)	(139,665)	152,548	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP		12/02/2022	GOLDMAN		4,543,100	5,000,000	4,764,250	4,851,877		18,148		18,148		4,870,025		(326,925)	(326,925)	165,000	10/30/2028
06406R-AB-3	BANK OF NEW YORK MELLON CORP		11/18/2022	Various		24,182,796	25,417,000	25,080,867	25,465,442		2,846	423,500	(420,654)		25,044,788		(861,992)	(861,992)	996,529	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP		05/11/2022	Call @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				159,660	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP		12/06/2022	Jane Street		1,980,181	2,080,000	1,966,931	2,004,377		12,008		12,008		2,016,386		(36,205)	(36,205)	71,731	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON CORP		11/17/2022	Jane Street		4,770,800	5,000,000	5,066,200	5,045,853		(5,813)		(5,813)		5,040,039		(269,239)	(269,239)	204,799	04/28/2028
071734-AK-3	BAUSCH HEALTH COMPANIES INC	C	09/08/2022	CITIGROUP GLOBAL MARKETS, INC		523,125	1,550,000	1,550,000	1,550,000						1,550,000		(1,026,875)	(1,026,875)	103,333	02/15/2029
071734-AL-1	BAUSCH HEALTH COMPANIES INC	C	09/08/2022	RBC CAPITAL MARKETS, LLC		190,000	500,000	256,745	500,000			243,255	(243,255)		256,745		(66,745)	(66,745)	28,000	02/15/2031
07177M-AL-7	BAXALTA INC		04/20/2022	Call @ 100.00		11,407,000	11,407,000	11,846,277	11,433,268		(26,268)		(26,268)		11,407,000				136,884	06/23/2022
07274N-AV-5	BAYER US FINANCE II LLC		04/13/2022	Call @ 100.00		11,650,000	11,650,000	10,852,203	11,583,615		36,357		36,357		11,619,972		30,028	30,028	192,937	07/15/2022
08179X-AW-5	BSP II AR2 - CDO	C	10/17/2022	Paydown		3,513,722	3,513,722	3,513,722	3,513,722						3,513,722				33,020	07/15/2029
08186U-AG-7	BSP 22 C - CDO	C	03/30/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				20,209	01/20/2032
09143#-AA-3	BISHOP HILL ENERGY, LLC		12/31/2022	Paydown		362,379	362,380	362,380	362,380						362,380		(1)	(1)	7,947	06/30/2037
09260R-AA-4	ELB V A1 - CDO	C	05/12/2022	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				289,463	12/15/2031
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		12/11/2022	Paydown		432,926	432,926	448,313	435,940		(3,014)		(3,014)		432,926				10,625	01/11/2023
09630Q-AE-1	BLUEM 30 C - CDO	C	02/17/2022	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				46,041	01/15/2033
09739D-AD-2	BOISE CASCADE CO		08/16/2022	MERRILL LYNCH PIERCE FENNER		525,450	565,000	589,366	584,949		(2,103)		(2,103)		582,846		(57,396)	(57,396)	31,140	07/01/2030
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS		11/21/2022	Paydown		686,216	686,216	686,216	686,216						686,216				7,632	01/13/2040
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/31/2022	Paydown		1,013,564	1,013,564	1,013,564	1,013,564						1,013,564				29,669	09/30/2038
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC		11/29/2022	RBC CAPITAL MARKETS, LLC		3,825,480	4,000,000	4,000,000	4,000,000						4,000,000		(174,520)	(174,520)	188,101	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC		11/17/2022	Various		5,702,040	6,000,000	5,821,170	6,000,000		1,205	178,830	(177,625)		5,822,375		(120,335)	(120,335)	252,982	11/06/2028
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC		08/19/2022	Call @ 100.00		7,881,000	7,881,000	7,982,192	7,906,632		(12,078)		(12,078)		7,894,554		(13,554)	(13,554)	170,974	05/10/2023
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC		07/29/2022	MORGAN STANLEY CO		2,357,163	2,347,000	2,422,644	2,391,966		(4,847)		(4,847)		2,387,119		(29,957)	(29,957)	67,368	04/14/2027
10638M-AA-8	BABS 2021-RM2 A - CMO/RMBS		12/25/2022	Paydown		3,922,781	3,922,781	3,829,650	3,829,917		92,864		92,864		3,922,781				41,566	10/25/2061
10638N-AA-6	BABS 22RM3 A - RMBS		12/25/2022	Paydown		1,408,434	1,408,435	1,341,715			66,531		66,531		1,408,434				12,998	02/25/2062
110122-CN-6	BRISTOL-MYERS SQUIBB CO		03/10/2022	Various		18,643,986	18,135,000	19,127,443	18,812,258		(29,540)		(29,540)		18,782,718		(138,731)	(138,731)	142,135	06/15/2026
11271L-AC-6	BROOKFIELD FINANCE INC	C	12/08/2022	GOLDMAN		6,553,320	7,014,000	7,585,360	7,452,282		(66,636)		(66,636)		7,385,647		(832,326)	(832,326)	377,645	01/25/2028
12327A-AA-6	BJETS 221 A - ABS		12/15/2022	Paydown		1,876,502	1,876,502	1,820,500			55,137		55,137		1,876,502				15,058	06/15/2037
12327A-AB-4	BJETS 221 B - ABS		12/15/2022	Paydown		428,229	428,229	413,333			14,697		14,697		428,229				4,132	06/15/2037
12327B-AA-4	BJETS 211 A - ABS		12/15/2022	Paydown		4,838,115	4,838,115	4,814,903	4,293,478		23,212		23,212		4,838,115				48,073	04/15/2036
124857-AK-9	PARAMOUNT GLOBAL		03/24/2022	DEUTSCHE BANK SECURITIES INC.		5,976,960	6,000,000	5,806,545	5,819,839		999		999		5,820,838		156,122	156,122	182,117	08/15/2044
124857-AM-5	PARAMOUNT GLOBAL		03/03/2022	Call @ 100.00		36,112,934	34,409,000	34,425,489	34,420,324		(900)		(900)		34,419,424		(10,424)	(10,424)	2,404,157	08/15/2024
12508E-AJ-0	CDK GLOBAL INC		07/06/2022	Call @ 98.25		2,387,475	2,430,000	2,517,370	2,495,780		(5,540)		(5,540)		2,490,241		(102,766)	(102,766)	176,023	05/15/2029
12510H-AN-0	CAUTO 211 A4 - ABS		12/15/2022	Paydown		32,175	32,175	31,549	18,589		627		627		32,175				604	08/15/2051
12510H-AP-5	CAUTO 221 A1 - ABS		12/15/2022	Paydown		60,000	60,000	59,995			5		5		60,000				808	03/15/2052
12510H-AQ-3	CAUTO 221 A2 - ABS		12/15/2022	Paydown		63,750	63,750	63,741			9		9		63,750				949	03/15/2052
12513G-BE-8	CDW LLC		04/07/2022	Barclays Capital		310,775	310,000	313,494	312,421		(189)		(189)		312,232		(1,457)	(1,457)	5,683	05/01/2025
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC		07/07/2022	Redemption @ 100.00		203,264	203,264	203,264	203,264						203,264				4,333	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC		07/01/2022	Redemption @ 100.00		362,263	362,263	362,263	362,263						362,263				12,216	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC		06/30/2022	Redemption @ 100.00		262,886	262,886	262,886	262,886						262,886				8,625	06/30/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12527G-AC-7	CF INDUSTRIES INC		04/18/2022	Call @ 100.00		29,047,544	28,666,000	27,922,196	28,533,553		27,725		27,725		28,561,277		104,723	104,723	766,147	06/01/2023
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2022	Paydown		17,317	17,317	16,396			907		907		17,317				87	02/26/2052
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2022	Paydown		274,536	274,536	274,498	274,649		(113)		(113)		274,536				(1,264)	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2022	Paydown		85,939	85,939	85,899	86,009		(70)		(70)		85,939				(34)	07/15/2060
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS		12/01/2022	Paydown		2,818,624	2,818,624	2,903,033	2,840,049		(21,425)		(21,425)		2,818,624				57,780	01/10/2048
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS		11/01/2022	Paydown		244,954	260,315	182,582	121,777		123,177		123,177		244,954				5,831	07/25/2037
12548J-AE-2	CIFC 2017-III A2 - CDO	C	06/10/2022	Unknown		4,841,642	5,000,000	4,964,900	4,942,320		6,017		6,017		4,948,337		(106,695)	(106,695)	70,633	07/22/2030
125523-AH-3	CIGNA CORP		12/07/2022	Jane Street		3,993,052	4,075,000	4,877,857	4,772,446		(95,538)		(95,538)		4,676,908		(683,856)	(683,856)	205,023	10/15/2028
12565K-AA-5	CLIF 211 A - RMBS		12/18/2022	Paydown		1,480,246	1,480,246	1,430,655	1,039,982		49,442		49,442		1,480,246				10,768	02/18/2046
12565K-AC-1	CLIF 211 B - RMBS		12/18/2022	Paydown		468,000	468,000	467,912	467,916		84		84		468,000				6,123	02/18/2046
12591K-AC-9	COMM 2013-CCRE12 ASB - CMBS		12/01/2022	Paydown		3,103,897	3,103,897	3,196,835	3,093,974		9,923		9,923		3,103,897				13,110	10/15/2046
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS		06/21/2022	Paydown		4,860,000	4,860,000	4,987,765	4,860,994		(994)		(994)		4,860,000				56,513	08/15/2045
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS		12/01/2022	Paydown		1,965,202	1,965,202	2,024,011	1,972,734		(7,532)		(7,532)		1,965,202				70,829	06/12/2046
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS		12/01/2022	Paydown		4,320,344	4,320,344	4,449,807	4,337,980		(17,636)		(17,636)		4,320,344				155,680	07/10/2045
12626P-AF-0	CRH AMERICA INC		11/10/2022	AMHERST SEC DTC&MBS		3,078,150	3,000,000	2,985,960	2,992,228		397		397		2,992,625		85,525	85,525	208,000	10/15/2033
12630T-AQ-0	CSC HOLDINGS LLC		11/22/2022	BARCLAYS CAPITAL INC FIXED INC		953,249	1,045,000	1,045,000	1,045,000						1,045,000		(91,751)	(91,751)	63,861	04/15/2027
12636Y-AA-0	CRH AMERICA FINANCE INC		12/06/2022	Various		8,591,889	9,040,000	8,988,560	9,001,348		7,034		7,034		9,008,382		(416,494)	(416,494)	255,535	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC		12/05/2022	TRUIST		4,319,024	4,592,000	4,766,599	4,724,690		(19,378)		(19,378)		4,705,312		(386,288)	(386,288)	198,990	04/04/2028
126408-GK-3	CSX CORP		02/02/2022	US BANCORP INVESTMENTS INC.		10,119,178	7,524,000	7,960,542	7,853,810		(1,278)		(1,278)		7,852,533		2,266,645	2,266,645	119,538	05/01/2037
126408-HE-6	CSX CORP		12/13/2022	US BANCORP INVESTMENTS INC.		8,912,310	9,560,000	8,818,526	9,096,245		85,087		85,087		9,181,332		(269,022)	(269,022)	278,940	11/01/2026
126408-HM-8	CSX CORP		11/28/2022	Various		8,127,848	8,560,000	8,442,771	8,745,890		(17,908)	325,671	(343,579)		8,402,311		(274,462)	(274,462)	419,381	03/15/2029
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS		12/01/2022	Paydown		213,942	213,942	214,276	214,513		(571)		(571)		213,942				2,973	07/27/2043
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		02/08/2022	CREDIT SUISSE SECURITIES (USA)		487,500	500,000	500,000	500,000						500,000		(12,500)	(12,500)	9,038	04/15/2030
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2022	Paydown		1,093,845	1,093,845	1,082,392	1,094,396		(551)		(551)		1,093,845				22,905	01/11/2027
126650-BZ-2	CVS HEALTH CORP		08/29/2022	Call @ 100.00		14,000,000	14,000,000	13,084,240	13,894,511		76,570		76,570		13,971,081		28,919	28,919	288,750	12/01/2022
126650-CY-4	CVS HEALTH CORP		11/22/2022	Merril Lynch Pierce Fenner Smith		11,078,087	12,070,000	12,060,706	12,062,571		279		279		12,062,850		(984,762)	(984,762)	673,104	03/25/2038
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS		12/01/2022	Paydown		357,199	355,478	325,338	232,200		124,999		124,999		357,199				6,475	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2022	Paydown		201,642	204,360	191,108	144,803		56,839		56,839		201,642				7,146	01/25/2036
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS		10/01/2022	Paydown		151,775	108,057	92,974	60,915		90,860		90,860		151,775				2,202	05/25/2036
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS		10/01/2022	Paydown		184,920	131,648	111,505	74,228		110,693		110,693		184,920				2,683	05/25/2036
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS		10/01/2022	Paydown		92,082	65,555	55,519	36,962		55,120		55,120		92,082				1,335	05/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS		12/01/2022	Paydown		109,834	109,834	105,818	106,730		3,104		3,104		109,834				2,009	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS		12/01/2022	Paydown		147,935	147,935	142,756	112,534		35,401		35,401		147,935				5,068	09/25/2035
12694B-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A		12/10/2022	Paydown		505,388	505,389	495,348	505,566		(177)		(177)		505,388				(3,846)	09/10/2031
12708#-AA-4	CHARTER CLUB		12/15/2022	Paydown		724,426	724,428	724,428	724,428						724,428		(1)	(1)	22,375	07/15/2035
12806*-AH-4	CAITHNESS LONG ISLAND, LLC		07/15/2022	Redemption @ 100.00		576,173	576,173	576,173	576,173						576,173				24,739	01/15/2032
12807C-AA-1	CAI 2020-1 A - ABS	C	12/25/2022	Paydown		2,220,625	2,220,625	2,176,476	1,699,730		43,835		43,835		2,220,625				20,652	09/25/2045
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC		09/02/2022	Call @ 100.00		200,000	200,000	226,028	224,769		(190)		(190)		224,579		(24,579)	(24,579)	2,950	10/01/2050
134429-BG-3	CAMPBELL SOUP CO		12/08/2022	Various		17,587,576	18,172,000	20,866,319	20,366,242		(328,985)		(328,985)		20,037,257		(2,449,681)	(2,449,681)	928,889	03/15/2028
134429-BJ-7	CAMPBELL SOUP CO		12/06/2022	Barclays Capital		4,313,121	5,100,000	5,040,840	5,045,628		5,562		5,562		5,051,190		(738,069)	(738,069)	135,929	04/24/2030
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO	A	12/14/2022	HSBC SECURITIES INC.		4,734,400	5,000,000	4,774,000	4,874,287		27,331		27,331		4,901,618		(167,218)	(167,218)	177,604	03/01/2026
136385-AW-1	CANADIAN NATURAL RESOURCES LTD	C	12/27/2022	Call @ 100.00		2,461,500	2,461,500	2,517,450	2,482,946		(21,446)		(21,446)		2,461,500				105,896	01/15/2023
14041N-FL-0	COMET 2017-2 A - ABS		03/15/2022	Various		7,105,000	7,105,000	7,138,305	7,100,122		4,878		4,878		7,105,000				9,663	01/15/2025
141781-BK-9	CARGILL INC		12/01/2022	JP MORGAN CHASE BANK/HSBCSI		20,097,022	21,858,000	21,892,909	21,884,750		(3,503)		(3,503)		21,881,246		(1,784,225)	(1,784,225)	730,853	05/23/2029
141781-F@-8	CARGILL, INCORPORATED		03/31/2022	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				222,250	03/31/2022

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
14317V-AJ-9	CGMS 194 B - CDO	C	02/16/2022	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				19,642	01/18/2033
14448C-AQ-7	CARRIER GLOBAL CORP		12/07/2022	TRUIST		3,777,584	4,350,000	4,398,111	4,394,461		(4,828)		(4,828)		4,389,633		(612,050)	(612,050)	155,903	02/15/2030
147528-F*-9	CASEY'S GENERAL STORES, INC.		12/17/2022	Paydown		150,000	150,000	149,996	150,001		(1)		(1)		150,000				5,625	12/18/2028
14855J-AB-1	CLAST 161 A - ABS		12/15/2022	Paydown		6,383,173	6,383,173	6,431,047	6,430,247		(47,074)		(47,074)		6,383,173				151,455	08/15/2041
14888@-AA-4	Catalyst Old River Hydroelectric Limited		12/31/2022	Paydown		606,246	606,249	606,249	606,249						606,249		(3)	(3)	12,353	11/30/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2022	Paydown		160,561	160,558	160,915	160,909		(352)		(352)		160,558		4	4	7,959	06/22/2047
15135U-AP-4	CENOVUS ENERGY INC	C	09/20/2022	TD SECURITIES (USA) LLC		912,440	1,000,000	910,140	919,004		2,363		2,363		921,367		(8,927)	(8,927)	40,396	06/15/2037
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		04/26/2022	Morgan Stanley & Co		8,614,970	7,000,000	7,786,670	7,468,888		(9,497)		(9,497)		7,459,391		1,155,579	1,155,579	301,360	03/15/2033
156700-AX-4	LUMEN TECHNOLOGIES INC		10/21/2022	Call @ 100.00		2,546,873	2,500,000	2,502,500	2,501,019		(419)		(419)		2,500,600		(600)	(600)	199,216	12/01/2023
15673E-AA-1	CERB XXVIII A - CDO	C	10/17/2022	Paydown		4,342,556	4,342,556	4,342,556	4,342,556						4,342,556				125,409	10/15/2031
15678#-AL-9	CERNER CORPORATION		06/08/2022	Redemption @ 100.00		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				176,146	03/11/2030
15723R-AC-8	ENOVIS CORP		04/04/2022	Call @ 100.00		231,141	224,000	224,000	224,000						224,000				16,344	02/15/2026
16162Y-AE-5	CHASE 2006-S4 A5 - CMO/RMBS		06/01/2022	Paydown		100,317	100,317	75,005	51,677		48,640		48,640		100,317				1,474	12/25/2036
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC		12/07/2022	Various		4,586,410	5,000,000	4,996,250	4,997,015		307		307		4,997,322		(410,912)	(410,912)	194,867	11/15/2029
166764-AH-3	CHEVRON CORP		05/06/2022	Call @ 100.00		33,766,968	33,413,000	33,655,448	33,458,306		(13,386)		(13,386)		33,444,919		(31,919)	(31,919)	759,720	06/24/2023
166764-BK-5	CHEVRON CORP		05/06/2022	Call @ 100.00		60,201,116	60,000,000	60,000,000	60,000,000						60,000,000				949,532	05/16/2023
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS		12/01/2022	Paydown		133,157	150,568	76,965	57,690		75,467		75,467		133,157				4,302	12/25/2036
17252M-AL-4	CINTAS NO 2 CORP		04/27/2022	Call @ 100.00		24,275,000	24,275,000	24,173,664	24,265,236		7,027		7,027		24,272,263		2,737	2,737	330,915	06/01/2022
17252M-AN-0	CINTAS NO 2 CORP		12/07/2022	Various		24,573,078	24,853,000	25,453,485	25,277,176		(27,327)		(27,327)		25,249,849		(676,771)	(676,771)	870,368	04/01/2027
17305E-GF-6	CCCIT 2017-A7 A7 - ABS		08/08/2022	Various		16,536,000	16,536,000	16,581,862	16,507,668		28,332		28,332		16,536,000				109,928	08/08/2022
17321J-AE-4	CGCMT 2013-GC15 AAB - CMBS		12/01/2022	Paydown		1,756,857	1,756,857	1,809,521	1,751,058		5,800		5,800		1,756,857				541	09/12/2046
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2022	Paydown		1,273,827	1,273,827	1,279,543	1,277,332		(3,505)		(3,505)		1,273,827				16,103	05/25/2044
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS		12/01/2022	Paydown		494,515	494,515	498,803	497,184		(2,669)		(2,669)		494,515				6,135	11/25/2044
18586*-AA-2	CLEVELAND BROTHERS EQUIPMENT CO., INC.		07/10/2022	Maturity @ 100.00		8,700,000	8,700,000	8,824,671	8,710,924		(10,924)		(10,924)		8,700,000				370,777	07/10/2022
189054-AT-6	CLOROX CO		06/10/2022	Call @ 100.00		14,000,000	14,000,000	13,355,800	13,941,430		37,593		37,593		13,979,023		20,977	20,977	320,250	09/15/2022
189054-AU-3	CLOROX CO		06/08/2022	Call @ 100.00		17,198,882	17,030,000	17,056,571	17,039,302		(1,451)		(1,451)		17,037,850		(7,850)	(7,850)	461,939	12/15/2024
189158-AA-2	CLOVER US BLOCKER LLC		12/31/2022	Paydown		423,095	423,095	423,095	423,095						423,095				1,753	12/31/2037
191216-CR-9	COCA-COLA CO		12/08/2022	RBC CAPITAL MARKETS, LLC		14,587,750	15,000,000	14,997,150	14,997,809		367		367		14,998,176		(410,426)	(410,426)	613,125	03/25/2027
191219-AP-9	COCA-COLA REFRESHMENTS USA LLC		02/01/2022	Maturity @ 100.00		4,735,000	4,735,000	6,091,632	4,744,864		(9,864)		(9,864)		4,735,000				201,238	02/01/2022
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	12/13/2022	HSBC SECURITIES INC.		9,455,732	10,625,000	10,834,208	10,831,278		(23,643)		(23,643)		10,807,636		(1,351,903)	(1,351,903)	407,182	01/22/2030
19565C-AA-8	COLONIAL ENTERPRISES INC		12/05/2022	KEYBANK		2,659,410	3,000,000	2,998,470	2,998,691		129		129		2,998,820		(339,410)	(339,410)	103,458	05/15/2030
196500-AA-0	COLORADO INTERSTATE GAS COMPANY LLC		12/13/2022	Barclays Capital		8,367,778	8,664,000	8,571,988	8,615,270		9,293		9,293		8,624,563		(256,785)	(256,785)	479,408	08/15/2026
20030N-BY-6	COMCAST CORP		12/09/2022	MERRILL LYNCH PIERCE FENNER		4,182,647	4,391,000	4,317,275	4,350,467		7,031		7,031		4,357,498		(174,851)	(174,851)	198,034	02/01/2027
20030N-BZ-3	COMCAST CORP		05/25/2022	US BANCORP INVESTMENTS INC.		1,846,045	2,004,000	2,000,152	2,000,665		30		30		2,000,695		(154,650)	(154,650)	62,792	08/15/2047
20030N-CA-7	COMCAST CORP		12/06/2022	BNP PARIBAS SECURITIES BOND		2,947,852	3,159,000	3,411,941	3,360,452		(30,516)		(30,516)		3,329,937		(382,084)	(382,084)	130,743	02/15/2028
20030N-CT-6	COMCAST CORP		12/08/2022	Various		10,794,535	11,123,000	12,054,776	12,171,526		(140,514)	276,113	(416,627)		11,754,899		(960,364)	(960,364)	520,859	10/15/2028
207597-EL-5	CONNECTICUT LIGHT AND POWER CO		05/04/2022	SCOTIA CAPITAL (USA) INC.		584,451	630,000	628,469	628,623		10		10		628,633		(44,182)	(44,182)	15,050	04/01/2048
20825C-AQ-7	CONOCOPHILLIPS		03/11/2022	CORPORATE REORGANIZATIONS		5,413,920	4,000,000	5,041,600	4,937,654		(6,957)		(6,957)		4,930,697		483,223	483,223	158,889	02/01/2039
20826F-AQ-9	CONOCOPHILLIPS CO		05/06/2022	Call @ 100.00		20,959,300	19,860,000	21,642,835	20,908,503		(88,865)		(88,865)		20,819,638		(959,638)	(959,638)	1,743,757	03/15/2026
217204-A*-7	COPART, INC.		05/24/2022	Call @ 100.00		11,126,524	10,900,000	10,900,000	10,900,000						10,900,000				437,248	12/03/2024
217204-B*-6	COPART, INC.		05/26/2022	Call @ 100.00		11,934,584	11,200,000	11,200,000	11,200,000						11,200,000				966,004	05/26/2022
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC		07/01/2022	Redemption @ 100.00		44,037	44,037	44,037	44,037						44,037				2,338	07/01/2050
22282E-AH-5	COVANTA HOLDING CORP		01/19/2022	Call @ 100.00		1,030,000	1,000,000	1,000,000	1,000,000						1,000,000				63,167	01/01/2027
224044-CC-9	COX COMMUNICATIONS INC		09/08/2022	BARCLAYS CAPITAL INC FIXED INC		8,114,635	9,550,000	8,094,009	8,191,445		23,026		23,026		8,214,471		(99,836)	(99,836)	297,244	06/30/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
224044-CG-0	COX COMMUNICATIONS INC		12/07/2022	Market Axess		4,552,615	4,821,000	4,550,796	4,655,599		30,444		30,444		4,686,044		(133,429)	(133,429)	199,188	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC		12/05/2022	Various		4,195,377	4,394,000	4,246,443	4,296,525		14,351		14,351		4,310,876		(115,499)	(115,499)	174,323	08/15/2027
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS		12/01/2022	Paydown		21,962	21,962	22,727	21,900		62		62		21,962				667	06/25/2033
22822R-BF-6	CROCAS 181 C - RMBS		03/10/2022	Call @ 100.00		15,980,000	15,980,000	15,991,584	15,983,924		(471)		(471)		15,983,452		(3,452)	(3,452)	292,959	07/15/2043
22822R-BH-2	CROCAS 2018-2 C - RMBS		11/29/2022	Market Axess		1,789,260	2,000,000	2,000,000	2,000,000						2,000,000		(210,740)	(210,740)	81,521	07/15/2048
23291G-AC-8	DLL 2019-1 A3 - ABS		01/20/2022	Paydown		105,809	105,809	105,806	105,809						105,809				255	04/20/2023
23317*-AA-8	DD SOUTH 4 LC - ABS		12/15/2022	Redemption @ 100.00		332,592	332,592	336,966	335,799		(30)		(30)		335,769		(3,177)	(3,177)	(4,229)	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV - ABS		12/05/2022	Redemption @ 100.00		339,582	339,582	338,258	338,489		5		5		338,494		1,088	1,088	1,310	09/05/2033
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC		02/22/2022	Maturity @ 100.00		15,000,000	15,000,000	14,977,500	14,998,925		1,075		1,075		15,000,000				255,000	02/22/2022
244199-AU-9	DEERE & CO		01/09/2022	Maturity @ 100.00		43,000	43,000	54,715	43,023		(23)		(23)		43,000				1,828	01/09/2022
244199-BE-4	DEERE & CO		06/08/2022	Maturity @ 100.00		17,200,000	17,200,000	17,156,312	17,197,877		2,123		2,123		17,200,000				223,600	06/08/2022
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2022	Paydown		657,733	657,733	657,733	657,733						657,733				4,970	12/10/2029
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/09/2022	Various		9,509,501	9,816,000	10,683,509	10,548,321		(106,949)		(106,949)		10,441,372		(931,871)	(931,871)	411,971	06/21/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC	C	12/06/2022	Various		20,454,619	21,481,000	21,429,328	21,936,060		(52,780)	621,269	(674,048)		21,262,012		(807,393)	(807,393)	847,115	05/18/2028
25389J-AQ-9	DIGITAL REALTY TRUST LP		01/31/2022	Call @ 100.00		8,569,758	7,718,000	8,296,525	8,062,946		(8,463)		(8,463)		8,054,483		(336,483)	(336,483)	975,997	10/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP		12/08/2022	Various		12,684,436	13,376,000	13,558,786	13,563,388		(13,157)		(13,157)		13,550,231		(865,795)	(865,795)	600,783	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP		12/07/2022	TRUIST		4,535,771	4,712,000	5,628,484	5,502,238		(112,764)		(112,764)		5,389,474		(853,703)	(853,703)	293,558	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP		11/30/2022	TRUIST		12,866,285	14,500,000	14,474,335	14,480,179		2,152		2,152		14,482,331		(1,616,046)	(1,616,046)	740,950	07/01/2029
254010-AA-9	DIGNITY HEALTH		11/01/2022	Maturity @ 100.00		7,430,000	7,430,000	7,228,025	7,406,532		23,468		23,468		7,430,000				232,188	11/01/2022
254683-CC-7	DCENT 2017-7 A - ABS		10/17/2022	Various		8,575,000	8,575,000	8,591,078	8,555,929		19,071		19,071		8,575,000				105,738	04/15/2025
254687-AH-9	TWDC ENTERPRISES 18 CORP		09/20/2022	DEUTSCHE BANK SECURITIES INC.		11,304,615	10,850,000	10,467,725	10,469,200		49		49		10,469,249		835,366	835,366	971,633	07/15/2093
254687-DK-9	WALT DISNEY CO		12/12/2022	Barclays Capital		5,548,895	5,825,000	5,666,050	5,737,553		15,853		15,853		5,753,406		(204,511)	(204,511)	212,430	11/15/2026
254687-EZ-5	WALT DISNEY CO		08/30/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		11,210,710	8,350,000	7,659,038	7,701,478		5,378		5,378		7,706,856		3,503,854	3,503,854	485,344	12/01/2045
254687-FL-5	WALT DISNEY CO		12/07/2022	TRUIST		3,865,140	4,500,000	4,495,365	4,496,194		434		434		4,496,629		(631,489)	(631,489)	114,500	09/01/2029
25468P-DK-9	TWDC ENTERPRISES 18 CORP		12/06/2022	DAIWA SECURITIES AMERICA INC.		4,044,328	4,231,000	4,115,367	4,166,973		13,775		13,775		4,180,748		(136,419)	(136,419)	167,477	02/13/2026
25468P-DV-5	TWDC ENTERPRISES 18 CORP		07/29/2022	MORGAN STANLEY CO		2,930,767	2,994,000	2,995,497	2,994,913		(91)		(91)		2,994,822		(64,056)	(64,056)	55,693	06/15/2027
25470X-AJ-4	DISH DBS CORP		07/15/2022	Maturity @ 100.00		750,000	750,000	726,563	747,575		2,425		2,425		750,000				44,063	07/15/2022
25470X-AY-1	DISH DBS CORP		12/21/2022	Jefferies		412,355	500,000	500,000	500,000						500,000		(87,645)	(87,645)	57,264	07/01/2026
256677-AC-9	DOLLAR GENERAL CORP		10/03/2022	Call @ 100.00		5,000,000	5,000,000	5,008,750	5,001,882		(1,409)		(1,409)		5,000,472		(472)	(472)	158,438	04/15/2023
256677-AE-5	DOLLAR GENERAL CORP		12/07/2022	Various		49,453,637	50,962,000	51,939,543	51,618,303		(82,701)		(82,701)		51,535,602		(2,081,965)	(2,081,965)	1,955,527	04/15/2027
256746-AH-1	DOLLAR TREE INC		12/07/2022	Various		6,440,127	6,767,000	7,440,543	7,451,251		(97,760)	160,492	(258,252)		7,192,999		(752,872)	(752,872)	296,147	05/15/2028
25746U-BP-3	DOMINION ENERGY INC		09/15/2022	Maturity @ 100.00		27,375,000	27,375,000	26,445,319	27,290,705		84,295		84,295		27,375,000				752,813	09/15/2022
260543-CY-7	DOW CHEMICAL CO		11/29/2022	GOLDMAN		2,453,825	2,500,000	2,937,300	2,895,911		(50,914)		(50,914)		2,844,997		(391,172)	(391,172)	120,333	11/30/2028
26054C-BR-3	DOW CAPITAL LTD		06/01/2022	Maturity @ 100.00		11,110,000	11,110,000	13,659,608	11,205,360		(95,360)		(95,360)		11,110,000				479,952	06/01/2022
26179*-AA-8	Drexel CTL		12/15/2022	Paydown		673,054	673,054	679,785	679,286		(6,232)		(6,232)		673,054				15,600	07/15/2027
26244Q-AN-3	DRSLF 49 AR - CDO		10/18/2022	Paydown		54,796	54,796	54,402			395		395		54,796				958	07/18/2030
26245J-AC-2	DRSLF 80 A1 - CDO	C	02/17/2022	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				149,312	01/17/2033
26252V-AY-7	DRSLF 77 DR - CDO	C	06/09/2022	Various		3,302,500	3,500,000	3,500,000	3,500,000						3,500,000		(197,500)	(197,500)	67,407	05/20/2034
263534-CN-7	E I DU PONT DE NEMOURS AND CO		03/09/2022	MERRILL LYNCH PIERCE FENNER		2,916,750	3,000,000	2,997,300	2,998,159		96		96		2,998,255		(81,505)	(81,505)	33,433	07/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		11/28/2022	Various		10,368,950	11,000,000	10,701,470	10,993,857		2,948	296,350	(293,402)		10,700,456		(331,506)	(331,506)	416,944	11/15/2028
26442C-AY-0	DUKE ENERGY CAROLINAS LLC		11/29/2022	MERRILL LYNCH PIERCE FENNER		4,412,601	5,116,000	5,200,005	5,192,879		(8,873)		(8,873)		5,184,006		(771,405)	(771,405)	162,248	08/15/2029
26442U-AB-0	DUKE ENERGY PROGRESS LLC		08/03/2022	Jane Street		4,762,800	5,000,000	4,842,300	4,853,411		2,138		2,138		4,855,548		(92,748)	(92,748)	204,167	08/15/2045
26444H-AF-8	DUKE ENERGY FLORIDA LLC		05/16/2022	Merril Lynch Pierce Fenner Smith		4,620,650	5,000,000	4,993,050	4,994,061		47		47		4,994,107		(373,457)	(373,457)	176,750	07/15/2048
26884T-AH-5	ERAC USA FINANCE LLC		10/15/2022	Maturity @ 100.00		14,000,000	14,000,000	13,722,270	13,970,900		29,100		29,100		14,000,000				462,000	10/15/2022
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		08/12/2022	Various		501,840	500,000	500,000	500,000						500,000		1,840	1,840	39,965	07/01/2025

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
27409L-AA-1	EAST OHIO GAS CO		03/09/2022	MORGAN STANLEY CO		2,377,284	2,482,000	2,499,349	2,494,025		(665)		(665)		2,493,360		(116,076)	(116,076)	7,708	06/15/2025
278062-AC-8	EATON CORP		09/12/2022	Call @ 100.00		31,500,000	31,500,000	30,684,246	31,413,509		72,875		72,875		31,486,384		13,616	13,616	753,156	11/02/2022
278865-AV-2	ECOLAB INC		12/09/2022	Jane Street		4,109,139	4,398,000	4,022,543	4,158,001		43,560		43,560		4,201,562		(92,422)	(92,422)	132,600	11/01/2026
278865-BD-1	ECOLAB INC		12/13/2022	MERRILL LYNCH PIERCE FENNER		6,905,060	7,303,000	6,914,188	7,036,064		38,951		38,951		7,075,015		(169,955)	(169,955)	246,578	12/01/2027
29248H-AC-7	EMPOWER FINANCE 2020 LP		05/04/2022	AMHERST SEC DTC&MBS		3,744,750	5,000,000	5,000,000	5,000,000						5,000,000		(1,255,250)	(1,255,250)	97,802	09/17/2051
29250N-AL-9	ENBRIDGE INC	C	12/12/2022	TD Securities		8,247,635	8,500,000	8,583,860	8,544,177		(8,447)		(8,447)		8,535,730		(288,095)	(288,095)	374,295	12/01/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		09/20/2022	Various		12,775,124	13,050,000	13,353,282	13,216,355		(21,871)		(21,871)		13,194,484		(419,359)	(419,359)	552,408	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		12/06/2022	Various		19,827,115	21,000,000	20,683,116	20,966,138		5,880	273,062	(267,182)		20,698,956		(871,841)	(871,841)	946,603	10/16/2028
29414H-AA-9	EOLE FINANCE SPC	C	11/24/2022	Paydown		3,234,595	3,234,595	3,232,107	3,233,932		663		663		3,234,595				47,451	02/24/2024
30040W-AF-5	EVERSOURCE ENERGY		11/17/2022	JP MORGAN CHASE BANK/HSBCSI		5,619,624	5,986,000	5,807,627	5,954,638		4,174	141,157	(136,983)		5,817,655		(198,031)	(198,031)	282,368	04/01/2029
30161M-AL-7	CONSTELLATION ENERGY GENERATION LLC		03/14/2022	Call @ 100.00		9,284,000	9,284,000	9,671,978	9,300,875		(16,875)		(16,875)		9,284,000				100,835	06/15/2022
30161M-AN-3	CONSTELLATION ENERGY GENERATION LLC		10/04/2022	MORGAN STANLEY CO		3,703,000	4,000,000	3,947,000	3,950,615		1,003		1,003		3,951,618		(248,618)	(248,618)	181,067	06/15/2042
30284@-AP-7	SHERMAN FINANCIA - ABS		06/20/2022	Maturity @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				703,633	06/20/2022
30288*-AC-4	FREEPORT LNG		12/30/2022	Various		1,313,922	1,314,000	1,314,000	1,314,000						1,314,000				56,317	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		12/31/2022	Paydown		1,194,000	1,194,000	1,194,000	1,194,000						1,194,000				65,652	12/31/2038
30295#-AA-5	Fidelity Real Estate Company LLC CTL		12/31/2022	Paydown		621,285	621,286	621,286	621,286						621,286		(1)	(1)	4,905	04/30/2040
30306V-A@-8	FLNG LIQUEFACTION 3, LLC		12/31/2022	Paydown		784,000	784,000	784,000	784,000						784,000				17,091	06/30/2039
31428X-BF-2	FEDEX CORP		12/08/2022	MERRILL LYNCH PIERCE FENNER		2,685,487	2,801,000	2,720,947	2,753,627		9,917		9,917		2,763,544		(78,058)	(78,058)	108,986	04/01/2026
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		08/20/2022	Paydown		267,363	267,363	267,363	267,363						267,363				3,760	08/20/2035
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I		11/29/2022	DEUTSCHE BANK SECURITIES, INC.		6,363,857	6,925,000	6,804,923	6,938,215		868	141,404	(140,535)		6,797,680		(433,822)	(433,822)	303,365	05/15/2028
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS		11/25/2022	Paydown		905,973	905,972	891,094	913,456		(7,484)		(7,484)		905,972				2,292	10/25/2050
318069-A*-2	FINNING INTERNATIONAL INC.	A	01/19/2022	Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				497,500	01/19/2022
33767P-AA-6	FKH 2022-SFR2 A - RMBS		11/01/2022	Paydown		112,471	112,471	108,488			3,954		3,954		112,471				637	07/19/2039
33768N-AA-0	FKH 2022-SFR1 A - RMBS		10/01/2022	Paydown		50,611	50,611	50,609			2		2		50,611				702	05/19/2039
337738-AR-9	FISERV INC		12/08/2022	CITIGROUP GLOBAL MARKETS, INC		4,610,688	4,801,000	5,705,892	5,568,092		(106,691)		(106,691)		5,461,401		(850,713)	(850,713)	241,410	10/01/2028
337738-AU-2	FISERV INC		12/06/2022	BNP PARIBAS SECURITIES BOND		6,823,425	7,500,000	8,067,000	7,960,921		(54,752)		(54,752)		7,906,169		(1,082,744)	(1,082,744)	376,979	07/01/2029
33830P-AA-9	MORGN I A1 - CDO	C	02/23/2022	Paydown		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				168,777	01/15/2033
33830P-AE-1	MORGN I B1 - CDO	C	02/23/2022	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				73,886	01/15/2033
33830P-AJ-0	MORGN I C - CDO	C	02/23/2022	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				90,421	01/15/2033
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY LLC		11/01/2022	Paydown		900,000	900,000	933,125	894,631		5,369		5,369		900,000				59,735	11/01/2024
340711-AV-2	FLORIDA GAS TRANSMISSION COMPANY LLC		07/15/2022	Maturity @ 100.00		5,000,000	5,000,000	5,001,250	5,000,083		(83)		(83)		5,000,000				193,750	07/15/2022
34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC		08/15/2022	Redemption @ 100.00		1,332,307	1,332,307	1,332,307	1,332,307						1,332,307				32,480	08/15/2038
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV	C	05/25/2022	Merril Lynch Pierce Fenner Smith		5,719,000	7,000,000	7,183,400	7,177,675		(1,599)		(1,599)		7,176,076		(1,457,076)	(1,457,076)	211,653	01/16/2050
344775-AC-5	DELHAIZE AMERICA LLC		12/13/2022	DEUTSCHE BANK SECURITIES INC.		27,375,000	25,000,000	23,933,657	24,566,454		63,732		63,732		24,630,186		2,744,814	2,744,814	2,347,917	04/15/2027
34529S-AB-5	FORDR 2017-REV2 B - ABS		09/15/2022	Paydown		11,250,000	11,250,000	11,244,853	11,249,234		766		766		11,250,000				219,375	03/15/2029
34531F-AB-9	FORDR 2017-REV1 B - ABS		02/15/2022	Paydown		9,676,000	9,676,000	9,675,219	9,675,979		21		21		9,676,000				46,284	08/15/2028
34531F-AC-7	FORDR 2017-REV1 C - ABS		02/15/2022	Paydown		12,999,000	12,999,000	12,993,070	12,998,844		156		156		12,999,000				65,212	08/15/2028
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		09/20/2022	Maturity @ 100.00		5,000,000	5,000,000	5,110,250	5,013,359		(13,359)		(13,359)		5,000,000				212,500	09/20/2022
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		01/09/2022	Maturity @ 100.00		32,840,000	32,840,000	33,046,399	32,840,711		(711)		(711)		32,840,000				528,560	01/09/2022
34961L-AG-4	FCBSL IV D - CDO		01/27/2022	Paydown		2,500,000	2,500,000	2,488,750	2,490,427		9,573		9,573		2,500,000				22,712	10/26/2029
361528-AA-0	GBXL 2022-1 A - ABS		12/20/2022	Paydown		405,521	405,521	393,890			11,631		11,631		405,521				5,630	02/20/2052
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC		10/06/2022	Call @ 100.00		506,875	500,000	500,000	500,000						500,000				34,146	04/15/2026
36237H-AA-9	G-III APPAREL GROUP LTD		07/27/2022	Barclays Capital		901,600	920,000	924,319	923,332		(470)		(470)		922,861		(21,261)	(21,261)	69,230	08/15/2025
36248G-AE-0	GSMS 2013-GCJ16 AAB - CMBS		12/01/2022	Paydown		2,826,238	2,826,238	2,910,925	2,817,558		8,679		8,679		2,826,238				10,010	11/13/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36256X-AE-2	GMCAR 2019-1 A4 - ABS		10/17/2022	Paydown		8,000,000	8,000,000	7,998,106	7,999,475		525		525		8,000,000				184,958	07/16/2024
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS		12/28/2022	Paydown		43,566	14,809	12,861	14,809		28,757		28,757		43,566				143,968	02/25/2037
36320T-BB-8	GALXY XXII DRR - CDO		06/08/2022	Societe Generale		1,142,400	1,200,000	1,200,000	1,200,000						1,200,000		(57,600)	(57,600)	29,185	04/17/2034
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2022	Paydown		373,291	373,291	373,291	373,291						373,291				8,124	09/30/2040
36361U-AG-5	GALL 2017-1 D - CDO		01/03/2022	Paydown															34,675	07/15/2027
364760-AP-3	GAP INC		08/02/2022	Barclays Capital		146,500	200,000	200,000	200,000						200,000		(53,500)	(53,500)	6,183	10/01/2029
369550-BC-1	GENERAL DYNAMICS CORP		11/29/2022	Various		4,365,319	4,628,000	4,506,714	4,628,398		876	121,648	(120,773)		4,507,626		(142,307)	(142,307)	172,251	05/15/2028
370334-CL-6	GENERAL MILLS INC		12/06/2022	KEYBANK		4,421,400	5,000,000	5,153,200	5,140,601		(14,934)		(14,934)		5,125,667		(704,267)	(704,267)	164,913	04/15/2030
37045X-AW-6	GENERAL MOTORS FINANCIAL COMPANY INC		04/10/2022	Maturity @ 100.00		11,350,000	11,350,000	11,543,967	11,354,168		(4,168)		(4,168)		11,350,000				195,788	04/10/2022
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC		07/08/2022	Maturity @ 100.00		15,000,000	15,000,000	14,990,550	14,998,339		1,661		1,661		15,000,000				532,500	07/08/2022
375558-BM-4	GILEAD SCIENCES INC		09/19/2022	CITIGROUP GLOBAL MARKETS, INC		12,166,633	12,878,000	12,355,718	12,552,218		38,392		38,392		12,590,610		(423,978)	(423,978)	385,513	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		11/28/2022	Various		22,271,027	23,390,000	23,074,530	23,360,726		6,530	279,772	(273,242)		23,087,484		(816,457)	(816,457)	884,892	05/15/2028
37959P-AG-2	SEACO 2021-2 A - RMBS	C	12/17/2022	Paydown		1,518,294	1,518,294	1,371,684			146,610		146,610		1,518,294				9,923	08/19/2041
380881-FH-0	GCCT 2022-2 A - ABS	A	09/27/2022	RBC CAPITAL MARKETS, LLC		14,923,828	15,000,000	15,000,000							15,000,000		(76,172)	(76,172)	121,569	01/15/2026
38137W-AJ-4	GLM 6 C - CDO	C	02/25/2022	Paydown		8,250,000	8,250,000	8,232,500	8,234,721		15,279		15,279		8,250,000				80,481	01/21/2033
38141G-GS-7	GOLDMAN SACHS GROUP INC		01/24/2022	Maturity @ 100.00		13,984,000	13,984,000	14,939,527	14,005,233		(21,233)		(21,233)		13,984,000				402,040	01/24/2022
38217T-AA-3	GOODG 2020-1 A - ABS		12/15/2022	Paydown		2,525,352	2,525,352	2,524,089	2,524,066		1,286		1,286		2,525,352				40,230	04/15/2055
38217U-AA-0	GOODG 2021-1 A - ABS		12/15/2022	Paydown		1,823,106	1,823,106	1,822,645	1,822,649		458		458		1,823,106				30,262	10/16/2056
386088-AF-5	DIAGEO INVESTMENT CORP		09/15/2022	Maturity @ 100.00		6,000,000	6,000,000	7,212,420	6,071,297		(71,297)		(71,297)		6,000,000				480,000	09/15/2022
39843U-AA-0	GRIFOLS ESCROW ISSUER SA	C	07/12/2022	JEFFERIES		174,000	200,000	200,000	200,000						200,000		(26,000)	(26,000)	7,363	10/15/2028
40470#-AA-1	HANNON ARMSTRONG		12/06/2022	Redemption @ 100.00		435,233	435,233	435,233	435,233						435,233				7,090	01/06/2039
40638T-AG-7	HLSY II C - CDO	C	01/14/2022	Call @ 100.00		1,500,000	1,500,000	1,507,900	1,005,725		(54)		(54)		1,505,771		(5,771)	(5,771)	9,357	07/20/2031
410345-AL-6	HANESBRANDS INC		02/01/2022	MORGAN STANLEY CO		521,875	500,000	507,839	505,819		(114)		(114)		505,705		16,170	16,170	5,214	05/15/2026
41163G-AD-3	RELX INC		06/01/2022	Maturity @ 100.00		5,341,000	5,341,000	6,486,409	5,388,945		(47,945)		(47,945)		5,341,000				237,007	06/01/2022
413875-AW-5	L3HARRIS TECHNOLOGIES INC		11/29/2022	Barclays Capital		9,445,650	10,000,000	9,885,450	10,252,499		(28,276)	400,752	(429,028)		9,823,471		(377,821)	(377,821)	396,611	06/15/2028
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		07/12/2022	CITIGROUP GLOBAL MARKETS, INC		105,656	115,000	114,366	114,470		63		63		114,533		(8,877)	(8,877)	4,849	01/20/2026
423012-AA-1	HEINEKEN NV	C	04/01/2022	Maturity @ 100.00		54,000,000	54,000,000	54,112,680	54,003,700		(3,700)		(3,700)		54,000,000				918,000	04/01/2022
423012-AF-0	HEINEKEN NV	C	07/29/2022	BNP PARIBAS SECURITIES BOND		1,957,166	1,975,000	1,992,163	1,985,333		(944)		(944)		1,984,389		(27,223)	(27,223)	69,701	01/29/2028
428102-AC-1	HESS MIDSTREAM OPERATIONS LP		11/22/2022	Various		976,558	1,000,000	1,000,000	1,000,000						1,000,000		(23,442)	(23,442)	71,875	02/15/2026
431475-AD-4	HILL-ROM HOLDINGS INC		01/03/2022	Call @ 100.00		1,563,374	1,495,000	1,529,794	1,518,069		(102)		(102)		1,517,966		(22,966)	(22,966)	88,541	09/15/2027
432891-AK-5	HILTON DOMESTIC OPERATING COMPANY INC		11/22/2022	Morgan Stanley & Co		888,250	935,000	935,000	935,000						935,000		(46,750)	(46,750)	52,418	04/01/2027
437076-BV-3	HOME DEPOT INC		03/01/2022	Maturity @ 100.00		10,000,000	10,000,000	9,972,600	9,998,539		1,461		1,461		10,000,000				162,500	03/01/2022
437076-BW-1	HOME DEPOT INC		11/29/2022	Various		13,479,390	14,000,000	13,510,700	13,929,442		15,413	413,918	(398,505)		13,530,937		(51,547)	(51,547)	522,817	12/06/2028
440405-AE-8	HORZN 181 A - ABS		12/15/2022	Paydown		262,827	262,827	267,058	266,661		(3,834)		(3,834)		262,827				9,440	12/15/2038
445658-CE-5	J B HUNT TRANSPORT SERVICES INC		08/15/2022	Maturity @ 100.00		25,000,000	25,000,000	24,970,640	24,997,209		2,791		2,791		25,000,000				825,000	08/15/2022
445658-CF-2	J B HUNT TRANSPORT SERVICES INC		12/09/2022	MORGAN STANLEY CO		3,889,080	4,000,000	3,999,760	3,999,850		32		32		3,999,882		(110,802)	(110,802)	198,917	03/01/2026
448055-AK-9	CENOVUS ENERGY INC (PRE-MERGER)	C	02/04/2022	Call @ 100.00		36,972,041	35,150,000	36,558,090	35,491,820		(17,316)		(17,316)		35,474,504		(324,504)	(324,504)	2,267,275	04/15/2024
448055-AP-8	CENOVUS ENERGY INC	C	12/01/2022	Various		15,779,406	17,100,000	16,415,721	17,092,618		5,679	675,667	(669,988)		16,422,631		(643,225)	(643,225)	811,727	04/15/2029
44919*-AC-2	I-595 EXPRESS LLC		12/30/2022	Various		445,277	445,277	445,277	445,277						445,277				8,733	12/31/2031
45168D-B#-0	IDEXX LABORATORIES, INC.		02/12/2022	Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				410,764	02/12/2022
451866-SX-6	ILLINOIS CENTRAL RAILROAD CO		01/04/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		12,575,000	10,000,000	10,105,200	10,100,264						10,100,263		2,474,737	2,474,737	237,417	09/15/2096
45688C-AA-5	INGEVITY CORP		04/22/2022	Call @ 100.00		1,011,250	1,000,000	1,007,500	1,007,444		(1,815)		(1,815)		1,005,629		(5,629)	(5,629)	44,500	02/01/2026
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2022	Paydown		623,009	623,009	622,671	622,676		333		333		623,009				7,463	02/16/2054
458140-AU-4	INTEL CORP		12/05/2022	SUSQUEHANNA		3,201,112	3,395,000	3,129,104	3,230,977		32,613		32,613		3,263,590		(62,478)	(62,478)	92,684	05/19/2026
458140-BQ-2	INTEL CORP		12/14/2022	Various		19,539,800	20,000,000	19,961,000	19,969,927		5,041		5,041		19,974,968		(435,168)	(435,168)	915,104	03/25/2027
46132B-AD-1	INVERSIONES ALSACIA SA	C	05/18/2022	CORPORATE REORGANIZATIONS		7,045	535,211	13,380	13,380						13,380		(6,335)	(6,335)		12/31/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46590X-AA-4	JBS USA LUX SA		06/21/2022	Call @ 100.00		1,493,888	1,470,000	1,495,200	1,492,901		(471)		(471)		1,492,430		(22,430)	(22,430)	119,599	04/15/2029
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS		09/01/2022	Paydown		373,246	373,246	397,040	381,775		(8,530)		(8,530)		373,246				5,124	04/25/2036
46625H-JD-3	JPMORGAN CHASE & CO		01/24/2022	Maturity @ 100.00		9,400,000	9,400,000	9,349,898	9,399,620		380		380		9,400,000				211,500	01/24/2022
46625H-JU-5	JPMORGAN CHASE & CO		03/02/2022	GOLDMAN SACHS AND CO. LLC		6,350,670	5,400,000	5,480,136	5,474,922		(330)		(330)		5,474,592		876,078	876,078	154,958	02/01/2044
46625H-QW-3	JPMORGAN CHASE & CO		12/08/2022	CREDIT SUISSE SECURITIES (USA)		5,656,238	5,917,000	5,578,725	5,709,597		43,040		43,040		5,752,636		(96,399)	(96,399)	233,771	04/01/2026
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS		12/01/2022	Paydown		65,956	65,972	52,282	47,121		18,834		18,834		65,956				707	05/25/2037
46640N-AF-5	JPMBB 2013-C15 ASB - CMBS		12/01/2022	Paydown		2,667,551	2,667,551	2,747,578	2,656,824		10,727		10,727		2,667,551				2,245	11/17/2045
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS		12/01/2022	Paydown		278,642	278,642	289,265	292,117		(13,476)		(13,476)		278,642				2,875	01/25/2044
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS		12/01/2022	Paydown		463,754	463,754	474,427	475,209		(11,455)		(11,455)		463,754				4,416	01/25/2044
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS		12/01/2022	Paydown		527,469	527,469	548,567	554,896		(27,427)		(27,427)		527,469				5,443	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS		12/01/2022	Paydown		1,486,599	1,486,599	1,483,580	1,483,600		2,999		2,999		1,486,599				16,844	06/26/2045
46647P-AA-4	JPMORGAN CHASE & CO		03/02/2022	Morgan Stanley & Co		6,540,720	6,000,000	5,571,900	5,595,722		1,338		1,338		5,597,060		943,660	943,660	136,320	02/22/2048
46672#-AA-4	HP Gateway Unit Two Owner, LLC		12/15/2022	Paydown		209,409	209,409	211,504	211,486		(2,077)		(2,077)		209,409				5,914	02/15/2037
469814-A*-8	JACOBS SOLUTIONS INC.		10/07/2022	Redemption @ 100.00		27,900,000	27,900,000	27,900,000	27,900,000						27,900,000				1,088,743	05/08/2025
469815-AH-7	JACOBS ENTERTAINMENT INC		02/18/2022	Call @ 100.00		917,721	900,000	962,010	919,232		(2,621)		(2,621)		916,611		(16,611)	(16,611)	57,687	02/01/2024
47010L-AA-0	JAGUAR HOLDING COMPANY II		02/01/2022	Call @ 100.00																06/15/2028
477143-AH-4	JBLU AA - ABS		11/15/2022	Paydown		877,886	877,886	877,886	877,886						877,886				15,566	11/15/2033
48126B-AA-1	JPMORGAN CHASE & CO		03/02/2022	Morgan Stanley & Co		18,846,169	15,265,000	16,763,992	16,646,865		(7,236)		(7,236)		16,639,629		2,206,540	2,206,540	544,961	01/06/2042
48274B-AA-4	KWIK TRIP		11/25/2022	Redemption @ 100.00		280,528	280,528	280,528	280,528						280,528				3,493	02/24/2035
48666K-AR-0	KB HOME		07/01/2022	Call @ 100.00		1,747,352	1,730,000	1,736,906	1,730,900		(654)		(654)		1,730,247		(247)	(247)	122,594	09/15/2022
49255P-AA-1	KSTRL 2018-1 A - ABS	C	12/15/2022	Paydown		632,247	632,247	617,693	638,497		(6,250)		(6,250)		632,247				6,841	12/15/2038
49271V-AF-7	KEURIG DR PEPPER INC		12/08/2022	Jane Street		5,420,820	5,457,000	6,336,505	6,241,182		(114,035)		(114,035)		6,127,147		(706,327)	(706,327)	262,704	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER INC		12/07/2022	MERRILL LYNCH PIERCE FENNER		6,365,505	7,100,000	7,505,558	7,473,417		(39,540)		(39,540)		7,433,878		(1,068,373)	(1,068,373)	251,182	05/01/2030
49836M-AA-6	KREIGN I NTS - CMBS		12/14/2022	CORPORATE ACTION		52,342,800	60,000,000	60,000,000	60,000,000						60,000,000		(7,657,200)	(7,657,200)	3,000,000	05/30/2049
50077L-AD-8	KRAFT HEINZ FOODS CO		12/07/2022	HSBC SECURITIES INC.		4,734,600	5,000,000	4,685,400	4,837,742		32,199		32,199		4,869,941		(135,341)	(135,341)	153,333	06/01/2026
501044-DC-2	KROGER CO		12/12/2022	Barclays Capital		15,964,846	16,646,000	16,214,501	16,375,232		58,624		58,624		16,433,856		(469,010)	(469,010)	797,852	02/01/2026
501044-DE-8	KROGER CO		12/08/2022	JEFFERIES		4,641,132	5,022,000	4,519,513	4,714,081		56,197		56,197		4,770,278		(129,146)	(129,146)	154,154	10/15/2026
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC		11/25/2022	Redemption @ 100.00		259,569	259,569	259,569	259,569						259,569				401	05/24/2035
502431-AM-1	L3HARRIS TECHNOLOGIES INC		12/07/2022	Jane Street		2,923,410	3,000,000	3,556,350	3,487,284		(70,460)		(70,460)		3,416,824		(493,414)	(493,414)	129,800	06/15/2028
51075L-AJ-5	LSHR IV D - CDO	C	10/15/2022	Paydown		405,287	405,287	405,287	405,287						405,287				10,705	10/17/2033
524660-AW-7	LEGGETT & PLATT INC		08/15/2022	Maturity @ 100.00		15,000,000	15,000,000	14,619,660	14,968,469		31,531		31,531		15,000,000				510,000	08/15/2022
524678-AY-1	KOHLS CORP		02/16/2022	Redemption @ 100.00		5,212,108	4,259,292	4,858,830	4,473,820		(4,483)		(4,483)		4,469,337		(210,045)	(210,045)	1,005,471	01/15/2027
527298-BM-4	LEVEL 3 FINANCING INC		09/23/2022	Call @ 100.00		508,750	500,000	496,875	498,300		276		276		498,576		1,424	1,424	33,760	03/15/2026
532457-BV-9	ELI LILLY AND CO		10/14/2022	SUSQUEHANNA		2,752,833	2,994,000	2,777,594	2,990,591		1,685	213,313	(211,629)		2,778,963		(26,129)	(26,129)	110,310	03/15/2029
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	10/05/2022	Paydown		357,389	357,389	366,657	364,517		(7,128)		(7,128)		357,389				13,229	07/05/2034
536797-AF-0	LITHIA MOTORS INC		01/06/2022	Barclays Capital		1,267,500	1,200,000	1,200,000	1,200,000						1,200,000		67,500	67,500	25,521	01/15/2031
54143M-AA-4	AMZN 1 A1C - CMBS		12/10/2022	Paydown		48,837	48,837	48,837	48,837						48,837				1,107	10/10/2042
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.	C	10/31/2022	Paydown		1,119,877	1,119,877	1,119,877	1,119,877						1,119,877				3,619	10/31/2033
548661-DT-1	LOWE'S COMPANIES INC		12/06/2022	RBC CAPITAL MARKETS, LLC		3,443,965	3,500,000	3,491,985	3,494,661		1,447		1,447		3,496,108		(52,143)	(52,143)	160,611	04/15/2025
548661-DU-8	LOWE'S COMPANIES INC		12/13/2022	GOLDMAN		8,305,127	8,421,000	9,844,233	9,726,499		(142,241)		(142,241)		9,584,258		(1,279,131)	(1,279,131)	442,103	04/15/2030
54866N-AU-3	LOWE'S COMPANIES INC		09/12/2022	Maturity @ 100.00		3,350,000	3,350,000	3,268,599	3,345,502		4,498		4,498		3,350,000				259,885	09/12/2022
55316A-AD-2	MMAF 2017-B A4 - ABS		11/15/2022	Paydown		2,283,380	2,283,380	2,220,230	2,276,959		6,421		6,421		2,283,380				24,203	11/15/2024
55316A-AE-0	MMAF 2017-B A5 - ABS		12/15/2022	Paydown		163,986	163,986	161,449	163,081		905		905		163,986				4,177	06/15/2040
55336V-AM-2	MPLX LP		10/04/2022	JANE STREET EXECUTION SERVICES LLC		2,644,128	3,200,000	2,839,296	2,874,672		9,688		9,688		2,884,361		(240,233)	(240,233)	140,400	04/15/2038
55616X-AH-0	MACY'S RETAIL HOLDINGS LLC		03/29/2022	Call @ 100.00		15,140	15,000	14,688	14,827		37		37		14,864		136	136	411	02/15/2023
55819J-AA-1	MDPK 33 A - CDO	C	01/28/2022	Call @ 100.00		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				157,185	10/15/2032

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
55819P-AA-7	MDPK XXXVI A - CDO	C	03/21/2022	Various		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				160,286	01/18/2033
55819P-AC-3	MDPK XXXVI B1 - CDO	C	03/21/2022	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				129,538	01/18/2033
55819P-AG-4	MDPK XXXVI C - CDO	C	03/15/2022	Call @ 100.00		17,000,000	17,000,000	16,941,250	16,948,428		1,236		1,236		16,949,664		50,336	50,336	201,352	01/18/2033
55880#-AA-3	MADRID BIDCO LLC		06/30/2022	Various		11,736,458	11,480,542	11,480,542	11,480,542						11,480,542				642,548	12/31/2030
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/06/2022	Redemption @ 100.00		950,672	950,672	950,672	950,672						950,672				31,692	09/30/2025
565849-AB-2	MARATHON OIL CORP		11/09/2022	WELLS FARGO SECURITIES, LLC		5,076,250	5,000,000	5,201,500	5,117,813		(7,310)		(7,310)		5,110,503		(34,253)	(34,253)	395,722	03/15/2032
56845A-BA-5	SPEAK 2016-3 DR2 - CDO	C	02/01/2022	Adjustment															(49,348)	07/23/2029
57169*-AR-8	MARS, INCORPORATED		10/11/2022	Maturity @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				250,500	10/11/2022
571903-AK-9	MARRIOTT INTERNATIONAL INC		06/10/2022	Call @ 100.00		5,000,000	5,000,000	5,019,419	5,001,850		(1,965)		(1,965)		4,999,886		114	114	121,875	09/15/2022
57636Q-AR-5	MASTERCARD INC		07/29/2022	GOLDMAN		5,029,650	5,000,000	4,986,050	4,989,276		1,104		1,104		4,990,380		39,270	39,270	140,250	03/26/2027
577081-AY-8	MATTEL INC		12/27/2022	Call @ 100.00		22,000,000	22,000,000	21,339,810	21,897,598		81,909		81,909		21,979,507		20,493	20,493	895,125	03/15/2023
58013M-FA-7	MCDONALD'S CORP		08/02/2022	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		10,456,800	10,000,000	10,000,000	10,000,000						10,000,000		456,800	456,800	318,229	12/09/2045
58013M-FP-4	MCDONALD'S CORP		08/01/2022	CITIGROUP GLOBAL MARKETS, INC		7,022,540	7,000,000	6,966,050	6,973,290		2,624		2,624		6,975,914		46,626	46,626	266,778	07/01/2027
581760-AG-0	MCLAREN HEALTH CARE CORP		05/15/2022	Maturity @ 100.00		2,830,000	2,830,000	2,830,000	2,830,000						2,830,000				44,516	05/15/2022
58308#-AA-1	Meade Pipeline Investment LLC		12/31/2022	Paydown		259,407	259,409	259,409	259,409						259,409		(1)	(1)	4,095	10/30/2026
585055-BS-4	MEDTRONIC INC		05/26/2022	Call @ 100.00		3,556,487	3,498,000	3,461,796	3,479,039		2,328		2,328		3,481,367		16,634	16,634	145,548	03/15/2025
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA	C	05/12/2022	Call @ 100.00		6,449,186	6,346,000	6,442,269	6,410,843		(4,483)		(4,483)		6,406,360		(60,360)	(60,360)	236,646	04/01/2027
58933Y-AX-3	MERCK & CO INC		09/29/2022	MERRILL LYNCH PIERCE FENNER		3,698,561	4,020,000	3,997,408	4,003,017		1,587		1,587		4,004,603		(306,043)	(306,043)	146,551	03/07/2029
59001K-AH-3	MERITOR INC		09/26/2022	Call @ 100.00		960,914	945,000	957,695	956,406		(950)		(950)		955,456		(10,456)	(10,456)	49,461	12/15/2028
59111R-AA-0	METAL 2017-1 A - ABS	C	12/15/2022	Paydown		932,520	932,621	932,621	932,546		(26)		(26)		932,520				(212)	10/15/2042
59111R-AB-8	METAL 2017-1 B - ABS	C	02/15/2022	Paydown			3	3	5,117		(5,117)		(5,117)						(14,346)	10/15/2042
595017-BA-1	MICROCHIP TECHNOLOGY INC		08/15/2022	SUMRIDGE PARTNERS LLC		1,074,600	1,080,000	1,080,000	1,080,000						1,080,000		(5,400)	(5,400)	44,115	09/01/2025
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC		11/29/2022	TRUIST		2,483,985	2,644,000	2,995,546	2,927,830		(39,992)		(39,992)		2,887,839		(403,854)	(403,854)	113,222	05/15/2028
595620-AT-2	MIDAMERICAN ENERGY CO		11/10/2022	Jane Street		4,645,700	5,000,000	4,628,800	4,996,524		6,423	368,040	(361,616)		4,634,908		10,792	10,792	197,708	04/15/2029
61034W-AA-9	MCMML X A - CDO	C	05/20/2022	Paydown		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				839,848	08/20/2031
61034W-AC-5	MCMML X B - CDO	C	05/20/2022	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				262,170	08/20/2031
61034W-AE-1	MCMML X C - CDO	C	05/20/2022	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				254,336	08/20/2031
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS		12/01/2022	Paydown		2,421,523	2,421,523	2,494,146	2,435,495		(13,973)		(13,973)		2,421,523				43,061	12/17/2048
61744Y-AH-1	MORGAN STANLEY		05/19/2022	Maturity @ 100.00		30,000,000	30,000,000	29,899,400	29,989,249		10,752		10,752		30,000,000				412,500	05/19/2022
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS		04/27/2022	Paydown		18,570,021	18,570,021	19,064,669	18,571,612		(1,591)		(1,591)		18,570,021				166,623	08/17/2045
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS		12/01/2022	Paydown		962,002	962,002	990,841	969,521		(7,519)		(7,519)		962,002				17,377	03/17/2049
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS		12/01/2022	Paydown		3,073,280	3,073,280	3,165,447	3,097,501		(24,221)		(24,221)		3,073,280				61,859	05/17/2049
62940Q-AA-3	NSG HOLDINGS LLC		12/15/2022	Paydown		106,778	106,778	106,758	106,773		5		5		106,778				6,426	12/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC		12/06/2022	Barclays Capital		7,364,228	7,866,000	7,517,606	7,644,652		38,297		38,297		7,682,949		(318,721)	(318,721)	277,670	12/15/2026
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/22/2022	Call @ 100.00		11,999,000	11,999,000	11,995,640	11,998,793		150		150		11,998,944		56	56	119,990	04/25/2022
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN		07/29/2022	GOLDMAN		1,931,828	1,968,000	1,973,412	1,971,195		(338)		(338)		1,970,857		(39,029)	(39,029)	46,185	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/29/2022	DEUTSCHE BANK SECURITIES, INC.		4,636,250	5,000,000	4,908,600	4,939,999		8,195		8,195		4,948,194		(311,944)	(311,944)	223,833	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/22/2022	Barclays Capital		4,686,950	5,000,000	4,635,100	4,990,492		8,783	356,313	(347,530)		4,642,962		43,988	43,988	208,000	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		12/08/2022	JP MORGAN CHASE BANK/HSBCSI		4,098,072	4,387,000	4,922,784	4,869,716		(61,748)		(61,748)		4,807,968		(709,896)	(709,896)	201,546	03/15/2029
63935C-AB-7	NAVSL 2019-F A2 - ABS		12/15/2022	Paydown		2,521,436	2,521,436	2,520,523	2,520,609		827		827		2,521,436				27,405	08/15/2068
63941J-AA-6	NAVSL 2019-G A - ABS		12/15/2022	Paydown		979,519	979,519	979,516	979,529		(9)		(9)		979,519				(46,957)	10/15/2068
641062-AF-1	NESTLE HOLDINGS INC		11/29/2022	TD Securities		6,688,982	7,034,000	7,000,096	7,009,868		2,943		2,943		7,012,811		(323,829)	(323,829)	302,438	09/24/2028
64128Q-AU-9	NEUB 18RR 2R2 - CDO		06/10/2022	Unknown		2,908,917	3,000,000	3,000,000	3,000,000						3,000,000		(91,083)	(91,083)	40,349	10/21/2030
64131E-AJ-6	NEUB 23R CR - CDO		02/25/2022	Paydown		3,300,000	3,300,000	3,241,650	3,251,078		48,922		48,922		3,300,000				27,492	10/18/2027
64131E-AL-1	NEUB 23R DR - CDO		02/25/2022	Paydown		1,000,000	1,000,000	1,000,500	1,000,455		(455)		(455)		1,000,000				11,039	10/17/2027
64132Y-AJ-1	NEUB 34 C1 - CDO	C	02/18/2022	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				37,118	01/20/2033

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
651229-AV-8	NEWELL BRANDS INC		10/14/2022	Call @ 100.00		27,209,544	27,209,000	28,127,824	27,392,012		(134,312)		(134,312)		27,257,700		(48,700)	(48,700)	1,205,903	04/01/2023
65341K-BG-0	NFMOT 191 A2 - ABS		02/15/2022	Paydown		5,000,000	5,000,000	4,999,249	4,999,655		345		345		5,000,000				26,750	02/15/2024
65341K-BJ-4	NFMOT 192 A1 - ABS		10/17/2022	Paydown		5,300,000	5,300,000	5,339,750	5,323,717		(23,717)		(23,717)		5,300,000				80,659	10/15/2024
65341K-BK-1	NFMOT 192 A2 - ABS		10/17/2022	Paydown		7,000,000	7,000,000	6,998,378	6,999,564		436		436		7,000,000				120,750	10/15/2024
65409Q-BH-4	NIELSEN FINANCE LLC		10/11/2022	Call @ 100.00		434,000	434,000	434,612	434,592		(51)		(51)		434,541		(541)	(541)	31,628	07/15/2029
65409Q-BK-7	NIELSEN FINANCE LLC		10/11/2022	Call @ 100.00		475,000	475,000	475,008	475,009						475,009		(9)	(9)	36,242	07/15/2031
65463P-AH-0	NISOURCE INC		04/01/2022	Maturity @ 100.00		4,975,000	4,975,000	5,001,504	4,975,649		(649)		(649)		4,975,000				216,418	04/01/2022
655844-CH-9	NORFOLK SOUTHERN CORP		03/22/2022	Various		46,478,900	50,000,000	24,741,708	25,044,003		21,634		21,634		25,065,638		21,413,262	21,413,262	379,476	05/15/2055
664675-AT-2	NORTHEASTERN UNIVERSITY		05/16/2022	WELLS FARGO ADVISORS LLC		2,932,960	4,000,000	4,047,800	4,046,180		(394)		(394)		4,045,786		(1,112,826)	(1,112,826)	72,993	10/01/2050
666807-BN-1	NORTHROP GRUMMAN CORP		12/01/2022	Various		10,805,151	11,621,500	12,156,533	12,025,731		(60,309)		(60,309)		11,965,422		(1,160,270)	(1,160,270)	522,325	01/15/2028
67021C-AM-9	NSTAR ELECTRIC CO		08/17/2022	Market Axess		4,742,815	4,850,000	4,931,051	4,897,540		(5,464)		(5,464)		4,892,076		(149,261)	(149,261)	118,124	05/15/2027
67091Y-AJ-3	OCP 2015-9 A1R - CDO	C	01/18/2022	Paydown		1,541	1,541	1,540	1,538		4		4		1,541				4	07/15/2027
67091Y-AL-8	OCP 2015-9 A2R - CDO	C	03/09/2022	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				59,146	07/15/2027
67092R-AH-1	OCP 1612R CR - CDO		03/30/2022	Call @ 100.00		1,000,000	1,000,000	888,000	916,398		4,647		4,647		921,046		78,954	78,954	14,372	10/18/2028
67098W-AA-9	OAKC 7 A - CDO	C	02/25/2022	Paydown		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				126,250	10/19/2032
67100*-AA-6	ONY Funding LLC - ABS		07/15/2022	Redemption @ 100.00		7,259,068	7,259,068	7,259,068	7,259,068						7,259,068				82,348	12/31/2037
67112K-AC-3	OCP 1815 A3 - CDO	C	06/10/2022	Unknown		8,217,082	8,500,000	8,375,995	8,349,057		19,151		19,151		8,368,208		(151,127)	(151,127)	114,574	07/20/2031
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2022	Paydown		387,146	387,146	387,131	387,136		10		10		387,146				3,818	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS		12/20/2022	Paydown		261,585	261,585	261,476	261,502		84		84		261,585				3,082	11/21/2050
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2022	Paydown		339,742	339,742	339,696	339,697		45		45		339,742				3,552	01/20/2051
67577M-AA-1	OCT45 45 A - CDO	C	03/01/2022	Call @ 100.00		39,903,000	39,903,000	39,338,529	39,469,539		15,701		15,701		39,485,240		417,760	417,760	231,453	10/15/2032
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2022	Paydown		833,333	833,333	833,333	833,473		(140)		(140)		833,333				51,750	12/01/2028
682337-AJ-9	OELF 3R A2R - CDO	C	06/10/2022	Unknown		2,745,955	3,000,000	3,000,000	3,000,000						3,000,000		(254,045)	(254,045)	56,788	07/19/2037
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC		10/18/2022	Various		7,396,720	8,000,000	7,707,000	8,001,470		2,037	293,655	(291,618)		7,709,852		(313,132)	(313,132)	268,867	11/15/2028
68267D-AC-0	OMFIT 2019-1 C - ABS		08/15/2022	Paydown		5,000,000	5,000,000	4,999,948	4,999,981		19		19		5,000,000				129,667	02/14/2031
68389X-BB-0	ORACLE CORP		05/15/2022	Maturity @ 100.00		2,029,000	2,029,000	1,990,774	2,024,562		4,438		4,438		2,029,000				25,363	05/15/2022
68389X-CD-5	ORACLE CORP		12/08/2022	GOLDMAN		4,362,450	5,000,000	4,987,150	4,988,472		1,643		1,643		4,990,115		(627,665)	(627,665)	139,597	03/25/2028
684181-AA-8	ORANGE COGEN FUNDING CORP		03/15/2022	Maturity @ 100.00		155,200	155,200	155,200	155,200						155,200				3,172	03/15/2022
68784A-AE-6	OSCAR 172 A4 - ABS	D	08/10/2022	Paydown		3,166,144	3,166,144	3,149,320	3,163,915		2,229		2,229		3,166,144				31,835	12/10/2024
68784E-AC-2	OSCAR 2019-2 A3 - ABS	D	08/11/2022	Paydown		4,492,400	4,492,400	4,492,079	4,490,295		2,105		2,105		4,492,400				39,638	09/11/2023
68784Y-AD-6	OSCAR X A3 - ABS	D	04/11/2022	Paydown		1,440,540	1,440,540	1,440,508	1,440,538		2		2		1,440,540				9,037	05/10/2023
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		02/28/2022	Call @ 100.00		193,170	188,000	188,000	188,000						188,000				3,603	05/13/2027
69318F-AG-3	PBF HOLDING COMPANY LLC		04/06/2022	MORGAN STANLEY CO		425,250	450,000	370,800	374,707		4,249		4,249		378,957		46,293	46,293	10,241	06/15/2025
69351U-AV-5	PPL ELECTRIC UTILITIES CORP		04/07/2022	WELLS FARGO SECURITIES LLC		5,118,200	5,000,000	5,052,800	5,049,563		(299)		(299)		5,049,264		68,936	68,936	66,861	06/15/2048
69353R-FJ-2	PNC BANK NA		11/30/2022	KEYBANK		3,006,738	3,250,000	3,422,380	3,381,240		(18,926)		(18,926)		3,362,314		(355,577)	(355,577)	143,767	01/22/2028
693627-AJ-0	DUKE ENERGY INDIANA LLC		01/15/2022	Maturity @ 100.00		5,000,000	5,000,000	5,563,400	5,002,032		(2,032)		(2,032)		5,000,000				221,250	01/15/2022
69363F-BD-3	DUKE ENERGY INDIANA LLC		08/22/2022	Maturity @ 100.00		5,000,000	5,000,000	4,994,640	5,000,189		(189)		(189)		5,000,000				420,011	08/22/2022
69700V-AE-9	PSTAT 2019-1 B - CDO	C	05/17/2022	Paydown		2,000,000	2,000,000	1,954,000	1,966,786		33,214		33,214		2,000,000				29,661	04/20/2027
69701P-AE-1	PSTAT 2020-4 B - CDO	C	06/10/2022	Unknown		1,975,446	2,000,000	2,000,000	2,000,000						2,000,000		(24,554)	(24,554)	29,770	11/28/2028
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		08/09/2022	GOLDMAN		533,600	580,000	580,000	580,000						580,000		(46,400)	(46,400)	20,892	05/15/2029
705322-AJ-4	PEDERNALES ELECTRIC COOP INC		11/15/2022	Maturity @ 100.00		1,856,000	1,856,000	1,856,000	1,856,000						1,856,000				110,469	11/15/2022
713448-DY-1	PEPSICO INC		09/13/2022	CITIGROUP GLOBAL MARKETS, INC		10,522,778	11,020,000	10,972,813	10,991,162		3,242		3,242		10,994,404		(471,626)	(471,626)	303,050	10/15/2027
713448-ER-5	PEPSICO INC		08/17/2022	GOLDMAN		3,373,895	3,500,000	3,482,045	3,486,315		1,549		1,549		3,487,865		(113,970)	(113,970)	84,219	03/19/2027
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	C	09/15/2022	Jefferies		2,955,000	3,000,000	3,007,500	3,006,399		(547)		(547)		3,005,852		(50,852)	(50,852)	185,438	01/25/2029
717081-EP-4	PFIZER INC		09/28/2022	GOLDMAN		2,845,527	3,015,000	3,002,940	3,006,357		858		858		3,007,215		(161,688)	(161,688)	113,063	09/15/2028
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC		12/06/2022	Various		12,920,655	13,998,000	13,962,725	13,970,809		3,008		3,008		13,973,817		(1,053,162)	(1,053,162)	493,429	06/01/2029
723787-AM-9	PIONEER NATURAL RESOURCES CO		02/18/2022	Call @ 100.00		50,633,735	46,734,000	49,557,313	48,379,157		(60,967)		(60,967)		48,318,190		(1,584,190)	(1,584,190)	5,164,864	01/15/2026
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC		09/13/2022	Redemption @ 100.00		214,924	214,924	214,924	214,924						214,924				2,512	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC		09/13/2022	Redemption @ 100.00		223,013	223,013	223,013	223,013						223,013				1,738	09/13/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC		09/13/2022	Redemption @ 100.00		203,716	203,716	203,716	203,716						203,716				2,381	09/13/2027
737446-AM-6	POST HOLDINGS INC		03/10/2022	Call @ 100.00		559,640	544,000	564,024	558,255		(427)		(427)		557,828		(13,828)	(13,828)	25,777	03/01/2027
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2022	Paydown		42,053	42,053	42,053	42,053						42,053				280	05/01/2039
74332X-AA-9	PROG 22SFR4 A - RMBS		12/17/2022	Paydown		2,834	2,834	2,833			1		1		2,834				72	05/17/2041
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED		12/10/2022	Paydown		351,312	351,418	351,418	351,418						351,418		(105)	(105)	7,425	08/10/2041
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204		12/10/2022	Paydown		52,613	52,613	52,613	52,613						52,613				1,697	10/10/2042
744516-AA-3	SCANA CORP		10/07/2022	KEYBANC CAPITAL MARKETS INC		10,415,100	10,000,000	10,000,000	10,000,000						10,000,000		415,100	415,100	867,925	01/15/2026
74460D-AD-1	PUBLIC STORAGE		12/05/2022	TRUIST		6,459,110	7,000,000	6,999,860	6,999,980		2		2		6,999,983		(540,873)	(540,873)	260,645	05/01/2029
74955D-AB-7	RGS (AEGCO) FUNDING CORP		06/07/2022	Paydown		32,985	32,985	31,888	28,564		153		153		32,985		1	1	1,620	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORP - ABS		06/07/2022	Maturity @ 100.00		80,536	80,536	81,751	86,974		(85)		(85)		80,536				3,956	12/07/2022
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS		12/01/2022	Paydown		330,624	382,469	329,603	295,563		35,061		35,061		330,624				9,250	06/25/2036
74969X-AA-9	RPIT 221 A - CMO/RMBS		12/25/2022	Paydown		692,712	692,712	691,755			952		952		692,712				6,877	01/25/2062
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO		12/10/2022	Paydown		40,879	40,880	40,880	40,880						40,880				405	02/10/2049
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP		05/24/2022	Merril Lynch Pierce Fenner Smith		9,276,025	9,790,000	9,926,386	9,916,750		(1,214)		(1,214)		9,915,535		(639,510)	(639,510)	261,434	04/15/2047
756109-AU-8	REALTY INCOME CORP		12/12/2022	Jane Street		5,615,864	5,948,000	6,465,179	6,343,353		(61,246)		(61,246)		6,282,107		(666,243)	(666,243)	306,958	01/15/2028
756109-AW-4	REALTY INCOME CORP		12/13/2022	Various		14,253,587	15,898,000	16,181,126	16,129,197		(29,062)		(29,062)		16,100,134		(1,846,548)	(1,846,548)	503,775	06/15/2029
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC	C	05/19/2022	Call @ 100.00		5,000,000	5,000,000	4,916,000	4,987,063		10,632		10,632		4,997,695		2,305	2,305	49,479	06/24/2022
75884R-AV-5	REGENCY CENTERS LP		09/22/2022	Various		30,458,609	31,781,000	31,877,749	31,846,252		(8,546)		(8,546)		31,837,706		(1,379,096)	(1,379,096)	1,252,597	02/01/2027
75884R-AX-1	REGENCY CENTERS LP		11/28/2022	Barclays Capital		1,392,571	1,498,000	1,495,558	1,496,380		213		213		1,496,593		(104,022)	(104,022)	74,666	03/15/2028
75886A-AQ-1	ENERGY TRANSFER LP		08/17/2022	Call @ 100.00		7,882,000	7,882,000	8,396,773	7,932,732		(50,732)		(50,732)		7,882,000				349,216	10/01/2022
760759-AR-1	REPUBLIC SERVICES INC		12/08/2022	Market Axess		1,991,865	2,115,000	1,971,920	2,024,595		17,711		17,711		2,042,306		(50,441)	(50,441)	88,765	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC		12/07/2022	Various		6,848,444	7,094,000	6,957,468	6,999,985		13,273		13,273		7,013,258		(164,813)	(164,813)	205,228	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC		11/29/2022	Various		7,669,112	8,114,000	8,575,735	8,477,068		(52,049)		(52,049)		8,425,018		(755,906)	(755,906)	308,111	05/15/2028
76761R-BE-8	RSRVA 1RR DRR - CDO		06/08/2022	Societe Generale		952,000	1,000,000	1,000,450	1,000,646		139		139		1,000,785		(48,785)	(48,785)	23,668	01/18/2034
76774L-AA-5	RITCHIE BROS HOLDINGS INC		05/02/2022	Call @ 100.00		250,000	250,000	250,000	250,000						250,000				4,387	12/15/2031
77678#-AA-3	Rosales Solar Holdings, LLC		06/30/2022	Paydown		2,024	2,024	2,024	2,024						2,024				41	12/31/2049
78396Y-AB-9	SESAC 221 A2 - ABS		10/25/2022	Paydown		34,125	34,125	33,221			902		902		34,125				527	07/25/2052
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS		12/01/2022	Paydown		1,585,620	1,585,620	1,633,138	1,598,582		(12,962)		(12,962)		1,585,620				25,030	10/13/2048
78433X-AA-8	SALTT 211 AA - ABS		12/15/2022	Paydown		1,932,555	1,932,555	1,932,502	1,932,502		53		53		1,932,555				23,200	02/28/2033
78433X-AB-6	SALTT 211 A - ABS		12/15/2022	Paydown		1,863,281	1,863,281	1,863,279	1,863,279		2		2		1,863,281				26,119	02/28/2033
78466C-AC-0	SS&C TECHNOLOGIES INC		04/07/2022	WELLS FARGO		280,700	280,000	280,000	280,000						280,000		700	700	8,171	09/30/2027
78472V-AB-2	SPSS 21A B - ABS		06/08/2022	Stifel, Nicolaus & Co., Inc.		36,601,250	47,000,000	47,000,000	47,000,000						47,000,000		(10,398,750)	(10,398,750)	685,417	09/15/2075
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		12/01/2022	Jane Street		4,681,575	5,000,000	4,771,550	4,935,847		11,251	154,982	(143,730)		4,792,117		(110,542)	(110,542)	227,338	05/01/2028
785592-AD-8	SABINE PASS LIQUEFACTION LLC		12/27/2022	Call @ 100.00		11,112,131	11,105,000	11,744,315	11,273,330		(152,291)		(152,291)		11,121,039		(16,039)	(16,039)	728,121	04/15/2023
785592-AU-0	SABINE PASS LIQUEFACTION LLC		12/13/2022	CREDIT SUISSE SECURITIES (USA)		7,177,725	7,500,000	7,954,725	7,848,978		(53,910)		(53,910)		7,795,068		(617,343)	(617,343)	393,750	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC		12/07/2022	GOLDMAN		5,343,608	5,250,000	5,600,910	5,459,445		(45,670)		(45,670)		5,413,775		(70,167)	(70,167)	290,445	06/30/2026
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC		07/01/2022	Paydown		350,400	350,400	350,400	350,400						350,400				12,264	07/01/2041
79575@-AL-1	SALTCHUK RESOURCES, INC. - ABS		09/02/2022	Redemption @ 100.00		541,667	541,667	541,667	541,667						541,667				(678)	09/02/2029
806851-AE-1	SCHLUMBERGER HOLDINGS CORP		10/18/2022	Call @ 100.00		49,600,000	49,600,000	49,738,816	49,618,073		(19,717)		(19,717)		49,598,357		1,643	1,643	1,498,333	12/21/2022
806854-AD-7	SCHLUMBERGER INVESTMENT SA	C	04/27/2022	Call @ 100.00		38,410,000	38,410,000	36,820,166	38,261,448		84,492		84,492		38,345,940		64,060	64,060	693,941	08/01/2022
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL INC		04/11/2022	Call @ 100.00		768,750	750,000	710,625	727,187		1,528		1,528		728,715		21,285	21,285	37,396	10/15/2025
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS		12/01/2022	Paydown		105,886	105,886	100,525	101,906		3,980		3,980		105,886				921	12/26/2042
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS		12/01/2022	Paydown		930,607	930,607	932,373	932,919		(2,312)		(2,312)		930,607				10,798	05/26/2043
81881G-AE-8	SHACK 146RR B - CDO		02/14/2022	Paydown		2,600,000	2,600,000	2,588,300	2,576,787		23,213		23,213		2,600,000				16,151	07/17/2028
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	C	12/06/2022	RBC CAPITAL MARKETS, LLC		2,000,649	2,100,000	1,991,682	2,036,485		12,786		12,786		2,049,271		(48,622)	(48,622)	65,071	05/10/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	C	11/18/2022	TD Securities		10,583,527	10,970,000	10,885,531	10,908,547		7,055		7,055		10,915,602		(332,075)	(332,075)	435,715	11/13/2028

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
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS		12/01/2022	Paydown		438,465	438,465	424,644	427,865		10,600		10,600		438,465				5,204	07/31/2043
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	02/01/2022	Call @ 100.00		6,692,326	6,626,000	6,600,357	6,619,198		871		871		6,620,070		5,930	5,930	40,271	09/23/2023
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/17/2022	GOLDMAN		4,730,634	4,842,000	4,988,761	4,928,139		(9,694)		(9,694)		4,918,445		(187,811)	(187,811)	152,281	03/16/2027
82667C-AA-3	SRL 211 A - ABS		12/17/2022	Paydown		457,006	457,006	456,786	456,788		218		218		457,006				5,549	08/17/2051
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2022	Paydown		1,366,760	1,366,760	1,365,451	1,365,496		1,264		1,264		1,366,760				23,039	07/15/2044
829259-AU-4	SINCLAIR TELEVISION GROUP INC		04/18/2022	Call @ 100.00		662,727	650,000	666,250	657,849		(506)		(506)		657,343		(7,343)	(7,343)	35,640	03/15/2026
82967N-BA-5	SIRIUS XM RADIO INC		11/22/2022	Merril Lynch Pierce Fenner Smith		559,758	600,000	600,000	600,000						600,000		(40,242)	(40,242)	39,500	08/01/2027
831865-D#-4	A. O. SMITH CORPORATION		01/18/2022	Redemption @ 100.00		2,272,725	2,272,725	2,277,293	2,276,360		(3)		(3)		2,276,357		(3,632)	(3,632)		01/15/2030
83405B-AA-0	SCLP 2019-4 A - ABS		01/25/2022	Paydown		72,351	72,351	72,342	72,351		1		1		72,351				148	08/25/2028
83405B-AB-8	SCLP 2019-4 B - ABS		05/25/2022	Paydown		10,000,000	10,000,000	9,997,953	9,999,746		254		254		10,000,000				64,291	08/25/2028
83405Q-AD-1	SCLP 2017-6 C - ABS		01/25/2022	Paydown		4,998,000	4,998,000	5,101,865	5,058,128		(60,128)		(60,128)		4,998,000				16,743	11/25/2026
83405T-AB-9	SCLP 2019-3 B - ABS		02/25/2022	Paydown		7,440,189	7,440,189	7,438,626	7,440,114		75		75		7,440,189				25,065	05/25/2028
83610C-AW-1	SNDPT 12RR AR2 - CDO		10/20/2022	Paydown		11,586,750	11,586,750	11,586,750	11,586,750						11,586,750				135,853	10/20/2028
83611V-BC-1	SNDPT 27R DR - CDO	C	08/15/2022	CITIBANK, N.A.		2,325,000	2,500,000	2,500,000	2,500,000						2,500,000		(175,000)	(175,000)	83,191	10/25/2034
83616A-AQ-2	SNDPT 32 D - CDO	C	08/10/2022	ROBERT W. BAIRD & CO.		2,353,125	2,500,000	2,500,000	2,500,000						2,500,000		(146,875)	(146,875)	69,329	10/25/2034
85172F-AP-4	ONEMAIN FINANCE CORP		08/11/2022	CREDIT SUISSE SECURITIES (USA)		700,000	700,000	700,000	700,000						700,000				39,302	03/15/2024
85208H-AA-1	SPRTE 2017-1 A - ABS	C	04/19/2022	Paydown		17,934,065	17,934,065	17,866,927	17,897,600		36,464		36,464		17,934,065				93,835	12/15/2037
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2022	Paydown		551,454	551,455	626,419	621,707		(70,253)		(70,253)		551,455				13,786	04/01/2039
854502-AL-5	STANLEY BLACK & DECKER INC		12/08/2022	GOLDMAN		6,388,275	7,500,000	7,475,025	7,479,375		2,181		2,181		7,481,556		(1,093,281)	(1,093,281)	214,188	03/15/2030
85573L-AA-9	STARR 2019-1 A - ABS	C	11/15/2022	Paydown		196,879	196,879	198,048	198,034		(1,155)		(1,155)		196,879				3,817	03/15/2044
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2022	Paydown		17,500	17,500	17,492	17,492		8		8		17,500				281	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS		12/20/2022	Paydown		38,750	38,750	38,096	19,990		654		654		38,750				556	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS		12/20/2022	Paydown		7,500	7,500	7,497	7,497		3		3		7,500				150	06/20/2051
863667-AN-1	STRYKER CORP		12/14/2022	HSBC SECURITIES INC.		9,810,744	10,110,000	10,162,890	10,135,640		(6,096)		(6,096)		10,129,544		(318,800)	(318,800)	443,295	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS LP		04/07/2022	MERRILL LYNCH PIERCE FENNER		505,000	500,000	500,000	500,000						500,000		5,000	5,000	17,951	03/01/2027
86803N-AA-5	SNSTR 181 A - ABS		11/20/2022	Paydown		868,747	868,747	868,498	868,725		23		23		868,747				4,633	11/20/2048
87167W-AJ-4	SYMP XXV D - CDO	C	08/15/2022	CREDIT SUISEE FIRST BOSTON		2,377,500	2,500,000	2,502,000	2,501,996		1,264		1,264		2,503,260		(125,760)	(125,760)	89,952	04/19/2034
871829-AQ-0	SYSCO CORP		06/12/2022	Maturity @ 100.00		16,820,000	16,820,000	16,422,879	16,798,298		21,702		21,702		16,820,000				218,660	06/12/2022
87230A-AQ-9	TFLAT 161RR CR2 - CDO	C	02/03/2022	Paydown		1,000,000	1,000,000	1,001,250	1,001,127		(1,127)		(1,127)		1,000,000				7,020	01/17/2032
87233G-AE-0	TCP 1612 A1J - CDO		03/16/2022	Paydown		7,085,038	7,085,038	7,093,894	7,091,208		(6,170)		(6,170)		7,085,038				44,330	12/15/2028
872540-AQ-2	TJX COMPANIES INC		12/15/2022	Various		13,671,377	14,732,000	13,553,838	14,041,071		132,407		132,407		14,173,479		(502,102)	(502,102)	416,771	09/15/2026
87264A-BF-1	T-MOBILE USA INC		12/07/2022	WELLS FARGO		4,666,350	5,000,000	5,452,350	5,418,728		(44,267)		(44,267)		5,374,461		(708,111)	(708,111)	222,813	04/15/2030
87264A-CA-1	T-MOBILE USA INC		12/05/2022	Jane Street		2,170,450	2,500,000	2,494,675	2,495,681		623		623		2,496,304		(325,854)	(325,854)	67,194	02/15/2028
87305Q-CD-1	TTX CO		05/06/2022	Call @ 100.00		10,921,502	10,850,000	10,627,205	10,820,076		12,231		12,231		10,832,307		17,693	17,693	233,287	11/15/2022
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	12/08/2022	GOLDMAN		5,539,324	5,479,000	6,775,277	6,606,183		(152,395)		(152,395)		6,453,788		(914,465)	(914,465)	286,126	11/26/2028
87612E-AZ-9	TARGET CORP		01/15/2022	Maturity @ 100.00		22,231,000	22,231,000	22,353,688	22,231,554		(554)		(554)		22,231,000				322,350	01/15/2022
87927Y-AA-0	TELECOM ITALIA SPA	C	04/21/2022	Barclays Capital		500,000	500,000	507,500	502,655		(329)		(329)		502,326		(2,326)	(2,326)	10,680	05/30/2024
87971M-BF-9	TELUS CORP	A	12/05/2022	TD Securities		19,744,674	20,405,000	20,515,862	20,467,775		(5,476)		(5,476)		20,462,299		(717,625)	(717,625)	760,004	09/15/2027
88023J-AD-8	TEMPO ACQUISITION LLC		08/11/2022	Barclays Capital		837,900	840,000	875,084	863,074		(5,665)		(5,665)		857,409		(19,509)	(19,509)	34,078	06/01/2025
88033G-DE-7	TENET HEALTHCARE CORP		02/17/2022	Call @ 100.00		172,217	165,000	165,000	165,000						165,000				12,098	04/01/2025
882384-AC-4	TEXAS EASTERN TRANSMISSION LP		10/15/2022	Maturity @ 100.00		8,000,000	8,000,000	7,750,560	7,961,869		38,131		38,131		8,000,000				224,000	10/15/2022
88307*-AA-3	TEXOMA WIND LLC		12/30/2022	Redemption @ 100.00		1,298,615	1,298,615	1,298,615	1,298,615						1,298,615				2,855	06/30/2034
88315L-AE-8	TMCL 2020-1 A - ABS	C	12/20/2022	Paydown		649,632	649,632	666,685	654,687		(5,055)		(5,055)		649,632				9,975	08/21/2045
88315L-AQ-1	TMCL 212 A - ABS	C	12/20/2022	Paydown		1,600,000	1,599,999	1,599,713	1,599,719		281		281		1,600,000				19,327	04/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2022	Paydown		2,178,167	2,178,167	2,042,793	1,199,796		135,021		135,021		2,178,167				17,383	08/20/2046
883556-BG-6	THERMO FISHER SCIENTIFIC INC		05/04/2022	US BANCORP INVESTMENTS INC.		509,389	465,000	512,653	509,057		(417)		(417)		508,640		748	748	18,826	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC INC		02/02/2022	Call @ 100.00		9,428,174	8,802,000	8,623,760	8,701,158		2,416		2,416		8,703,574		98,426	98,426	672,580	12/15/2025
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2022	Paydown		611,140	611,140	611,116	611,120		20		20		611,140				14,891	06/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88606W-AA-0	TBOLT 2017 A - ABS	C	12/15/2022	Paydown		528,763	528,763	534,216	533,189		(4,427)		(4,427)		528,763				14,883	05/17/2032
89152U-AH-5	TOTALENERGIES CAPITAL SA	C	11/17/2022	Various		6,674,470	7,000,000	6,847,880	7,023,723		(1,431)	184,620	(186,051)		6,837,672		(163,202)	(163,202)	291,656	10/11/2028
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	11/28/2022	MERRILL LYNCH PIERCE FENNER		23,469,500	25,000,000	25,000,000	25,000,000						25,000,000		(1,530,500)	(1,530,500)	1,106,080	02/19/2029
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		12/08/2022	Jane Street		5,833,644	6,182,000	6,688,244	6,577,049		(59,024)		(59,024)		6,518,025		(684,381)	(684,381)	267,638	01/11/2028
89236T-HG-3	TOYOTA MOTOR CREDIT CORP		04/07/2022	Various		1,820,760	2,000,000	1,999,060	1,999,244		33		33		1,999,276		(178,516)	(178,516)	14,343	08/13/2027
893526-DM-2	TRANSCANADA PIPELINES LTD	C	08/01/2022	Maturity @ 100.00		13,000,000	13,000,000	12,911,210	12,993,799		6,201		6,201		13,000,000				325,000	08/01/2022
89352H-AM-1	TRANSCANADA PIPELINES LTD	C	02/01/2022	MILLENNIUM ADVISORS, LLC		1,972,268	1,750,000	1,863,523	1,838,458		(524)		(524)		1,837,933		134,334	134,334	34,174	03/01/2034
89352H-AW-9	TRANSCANADA PIPELINES LTD	C	12/02/2022	Various		23,923,519	25,020,000	24,652,957	24,760,173		33,374		33,374		24,793,547		(870,028)	(870,028)	1,122,427	05/15/2028
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		11/28/2022	Various		5,599,556	5,991,000	5,961,260	5,971,205		2,438		2,438		5,973,643		(374,088)	(374,088)	272,898	03/15/2028
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	C	10/15/2022	Paydown		50,000	50,000	52,086	50,918		(918)		(918)		50,000				2,906	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	12/01/2022	Paydown		22,500	22,500	22,976	22,801		(301)		(301)		22,500				1,055	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/01/2022	Paydown		42,350	42,350	42,143	42,226		124		124		42,350				1,945	08/01/2025
89566E-AB-4	TRI-STATE GENERATION AND TRANSMISSION AS		01/31/2022	Paydown		995,625	995,625	1,042,367	1,017,760		(22,135)		(22,135)		995,625				35,564	07/31/2033
89656R-AA-8	TRL 221 A - RMBS		12/17/2022	Paydown		265,872	265,872	265,861			11		11		265,872				4,386	05/19/2052
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2022	Paydown		2,323,333	2,323,333	2,300,843	2,124,727		22,208		22,208		2,323,333				23,135	09/20/2045
89680H-AE-2	TCF 211 A - RMBS		12/20/2022	Paydown		531,250	531,250	450,450			80,776		80,776		531,250				1,537	03/20/2046
899042-AA-3	TUFTS MEDICAL CENTER INC		01/03/2022	Call @ 100.00		2,257,000	2,257,000	2,257,000	2,257,000						2,257,000				48,070	01/01/2023
90349D-AJ-1	UBSBB 2012-C3 XA - CMBS		07/12/2022	Paydown				1,344,105	187,911		(187,911)		(187,911)						140,373	08/12/2049
903638-AA-8	USTA NATIONAL TENNIS CENTER INC.		07/08/2022	Redemption @ 100.00		540,344	540,344	540,344	540,344						540,344				756	09/08/2024
904764-AY-3	UNILEVER CAPITAL CORP		08/18/2022	KEYBANK		4,871,650	5,000,000	4,917,400	4,943,121		6,316		6,316		4,949,437		(77,787)	(77,787)	115,597	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP		12/09/2022	MERRILL LYNCH PIERCE FENNER		8,358,240	8,795,000	8,664,901	8,707,830		12,037		12,037		8,719,867		(361,627)	(361,627)	377,086	03/22/2028
90931E-AA-2	UAL A - ABS		08/25/2022	Paydown		876,660	876,660	876,660	876,661						876,660				2,030	08/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2022	Paydown		376,800	376,800	377,357	376,711		89		89		376,800					01/07/2030
911312-BM-7	UNITED PARCEL SERVICE INC		08/17/2022	Jane Street		4,946,350	5,000,000	4,978,200	4,986,479		1,340		1,340		4,987,819		(41,469)	(41,469)	116,069	11/15/2027
911312-BR-6	UNITED PARCEL SERVICE INC		09/28/2022	MORGAN STANLEY CO		18,499,400	20,000,000	19,976,400	19,982,223		1,639		1,639		19,983,862		(1,484,462)	(1,484,462)	708,333	03/15/2029
911312-BX-3	UNITED PARCEL SERVICE INC		12/07/2022	CITIGROUP GLOBAL MARKETS, INC		2,470,950	2,500,000	2,497,375	2,498,257		481		481		2,498,738		(27,788)	(27,788)	115,917	04/01/2025
911365-BF-0	Adjustment		04/25/2022	Call @ 100.00		332,910	324,000	325,150	324,664		(41)		(41)		324,623		(623)	(623)	15,773	05/15/2027
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		11/22/2022	Various		2,007,500	2,000,000	2,000,000							2,000,000		7,500	7,500		12/15/2029
91159H-HR-4	US BANCORP		08/18/2022	Various		9,435,931	9,613,000	9,655,393	9,642,158		(3,164)		(3,164)		9,638,993		(203,062)	(203,062)	240,565	04/27/2027
91159H-HX-1	US BANCORP		03/10/2022	CITIGROUP GLOBAL MARKETS, INC		2,093,511	2,100,000	2,097,942	2,098,943		84		84		2,099,027		(5,516)	(5,516)	31,360	07/30/2024
913017-CY-3	RAYTHEON TECHNOLOGIES CORP		12/06/2022	DAIWA SECURITIES AMERICA INC.		4,047,872	4,171,000	4,936,170	4,826,971		(88,287)		(88,287)		4,738,683		(690,811)	(690,811)	182,568	11/16/2028
91324P-BN-1	UNITEDHEALTH GROUP INC		04/07/2022	CREDIT SUISSE SECURITIES		10,137,249	8,379,000	10,000,253	9,840,165		(14,516)		(14,516)		9,825,649		311,600	311,600	233,495	10/15/2040
91324P-CV-2	UNITEDHEALTH GROUP INC		12/06/2022	Jane Street		3,903,625	4,074,000	3,942,288	4,000,568		15,394		15,394		4,015,962		(112,337)	(112,337)	155,412	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC		12/08/2022	Various		12,643,188	13,094,000	13,102,531	13,102,903		636		636		13,103,539		(460,351)	(460,351)	590,802	01/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC		11/10/2022	GOLDMAN		4,753,850	5,000,000	4,705,950	4,994,062		6,309	288,729	(282,420)		4,711,642		42,208	42,208	176,458	06/15/2028
91752*-AA-7	UTAH SOLAR HOLDINGS LLC		12/31/2022	Paydown		438,493	438,490	438,490	438,490						438,490		2	2	7,871	12/31/2036
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	05/11/2022	Call @ 100.00		1,030,414	1,020,000	1,040,400	1,032,230		(2,687)		(2,687)		1,029,543		(9,543)	(9,543)	47,031	04/15/2025
91862B-AA-2	VC 3 LS 2021 L P - ABS		12/15/2022	Paydown		3,587,783	3,587,783	3,587,783	3,587,783						3,587,783				78,911	09/15/2031
91862B-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS		12/15/2022	Various		690,467	690,467	690,467	690,467						690,467				18,639	09/15/2041
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2022	Paydown		140,000	140,000	140,000	140,000						140,000					11/16/2043
92343V-ER-1	VERIZON COMMUNICATIONS INC		12/05/2022	GOLDMAN		3,217,810	3,294,000	3,962,616	3,876,784		(77,208)		(77,208)		3,799,576		(581,766)	(581,766)	172,701	09/21/2028
92343V-FF-6	VERIZON COMMUNICATIONS INC		07/29/2022	BNP PARIBAS SECURITIES BOND		4,872,550	5,000,000	4,997,500	4,998,093		198		198		4,998,291		(125,741)	(125,741)	129,167	03/22/2027
92553P-AX-0	PARAMOUNT GLOBAL		03/15/2022	Call @ 100.00		62,501,596	60,100,000	60,185,360	60,119,258		(2,296)		(2,296)		60,116,962		(16,962)	(16,962)	3,481,935	04/01/2024
92558E-AN-2	VIBR 6R CR - CDO		06/10/2022	Unknown		2,947,084	3,000,000	3,000,000	3,000,000						3,000,000		(52,916)	(52,916)	37,983	06/20/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92564R-AE-5	VICI PROPERTIES LP		02/04/2022	CITIGROUP GLOBAL MARKETS, INC		401,000	400,000	400,000	400,000						400,000		1,000	1,000	7,746	08/15/2030
92581*-AA-2	Vida Insurance Credit Opportunity Fund I		12/20/2022	Paydown		1,963,382	1,963,382	1,958,474			4,908		4,908		1,963,382				40,893	03/20/2030
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO		09/21/2022	WELLS FARGO		14,315,550	15,000,000	14,986,200	14,992,556		956		956		14,993,511		(677,961)	(677,961)	536,667	03/15/2027
92826C-AH-5	VISA INC		09/09/2022	WELLS FARGO		4,769,906	5,040,000	5,002,452	5,017,421		2,564		2,564		5,019,985		(250,079)	(250,079)	137,830	09/15/2027
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		12/07/2022	Jane Street		1,372,490	1,400,000	1,619,954	1,599,454		(25,259)		(25,259)		1,574,195		(201,705)	(201,705)	71,303	11/13/2028
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		09/26/2022	Maturity @ 100.00		8,000,000	8,000,000	7,997,040	7,999,256		744		744		8,000,000				216,000	09/26/2022
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS		12/01/2022	Paydown		590,129	590,129	553,448	568,900		21,229		21,229		590,129				16,051	06/25/2034
92938E-AT-0	WFRBS 2013-C16 ASB - CMBS		12/01/2022	Paydown		1,345,093	1,345,093	1,385,437	1,341,284		3,809		3,809		1,345,093				14,555	09/17/2046
931142-DU-4	WALMART INC		12/15/2022	Maturity @ 100.00		9,865,000	9,865,000	9,481,646	9,770,141		94,859		94,859		9,865,000				231,828	12/15/2022
931422-AH-2	WALGREEN CO		06/29/2022	Call @ 100.00		43,211,740	43,110,000	42,925,295	43,088,545		15,441		15,441		43,103,986		6,014	6,014	1,178,292	09/15/2022
94353W-AA-3	WAAV 171 A - ABS		12/15/2022	Paydown		2,105,480	2,105,480	2,077,188	2,077,744		27,736		27,736		2,105,480				68,061	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2022	Paydown		1,120,125	1,120,125	1,120,076	1,120,109		16		16		1,120,125				11,917	09/15/2044
94946D-AA-9	WLKRG 2019-A A - RMBS		12/15/2022	Paydown		992,066	992,066	992,015	992,075		(9)		(9)		992,066				678	06/15/2038
949496-BN-2	WELF 2015-1 CR4 - CDO		06/10/2022	Unknown		957,730	987,500	987,500	987,500						987,500		(29,770)	(29,770)	15,867	07/20/2029
94978#-HS-9	OLD NATIONAL BANK - ABS		12/27/2022	Redemption @ 100.00		102,474	102,474	102,474	102,474						102,474				3,361	09/21/2027
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS		12/01/2022	Paydown		2,697,698	2,697,698	2,778,521	2,705,982		(8,284)		(8,284)		2,697,698				28,137	09/17/2058
95000A-AV-9	WFCM 2015-P2 ASB - CMBS		12/01/2022	Paydown		1,154,696	1,154,696	1,189,262	1,163,135		(8,439)		(8,439)		1,154,696				25,467	12/17/2048
96042V-AC-3	WLAKE 2022-2 A2B - ABS		12/15/2022	Paydown		90,642	90,642	90,642							90,642				890	08/15/2025
96042W-AC-1	WLAKE 2022-1 A2B - ABS		12/15/2022	Paydown		10,473,837	10,473,837	10,473,837							10,473,837				120,941	12/16/2024
961548-AV-6	WESTROCK MWV LLC		11/09/2022	Various		12,209,541	10,134,000	12,145,014	11,128,600		(50,370)		(50,370)		11,078,230		1,131,312	1,131,312	789,429	01/15/2030
96188#-AA-6	WETT HOLDINGS LLC		09/30/2022	Redemption @ 100.00		93,333	93,333	93,333	93,333						93,333					12/18/2024
96926J-AC-1	WILLIAM CARTER CO		08/16/2022	BMO CAPITAL MARKETS CORP		809,750	820,000	820,000	820,000						820,000		(10,250)	(10,250)	42,666	03/15/2027
969457-BU-3	WILLIAMS COMPANIES INC		10/12/2022	Call @ 100.00		45,000	45,000	42,488	44,525		361		361		44,887		113	113	2,081	01/15/2023
97063Q-AA-0	WESTF 2017-A A - ABS		12/15/2022	Paydown		652,967	652,967	662,347	653,503		(536)		(536)		652,967				(20,197)	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2022	Paydown		1,651,779	1,651,779	1,651,697	1,651,826		(47)		(47)		1,651,779				(27,305)	09/15/2043
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2022	Paydown		648,150	648,150	648,116	648,117		34		34		648,150				9,963	05/15/2046
976657-AL-0	WEC ENERGY GROUP INC		02/01/2022	Call @ 100.00					(149)		149		149						(66,773)	06/15/2025
98262P-AA-9	WW INTERNATIONAL INC		07/26/2022	JEFFERIES		236,175	335,000	333,988	334,076		61		61		334,138		(97,963)	(97,963)	11,851	04/15/2029
98389*-AA-3	Xanterra Parks and Resorts, Inc.		11/07/2022	Paydown		1,933,333	1,933,333	1,933,333	1,933,333						1,933,333				49,203	11/06/2025
98389B-AY-6	XCEL ENERGY INC		12/06/2022	Various		4,501,325	5,000,000	4,983,500	4,986,221		1,327		1,327		4,987,549		(486,224)	(486,224)	171,653	06/01/2030
98849B-AM-3	YUM! BRANDS INC		03/29/2022	Call @ 100.00		72,713	70,000	70,000	70,000						70,000				5,425	04/01/2025
989194-AP-0	ZAYO GROUP LLC		01/12/2022	Call @ 100.00		282,906	275,000	275,000	275,000						275,000				15,900	01/15/2027
98954N-AA-7	ZIGGO BV	C	01/18/2022	Call @ 100.00		262,013	255,000	248,775	250,668		40		40		250,708		4,292	4,292	14,259	01/15/2027
BME53L-TB-0	PATTON BIP HOLDCO II LLC		11/19/2022	Paydown		240,394	215,463	215,463			24,931		24,931		240,394				4,857	11/19/2028
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		10/15/2022	Paydown		582,292	727,263	755,618	760,852					(5,234)	755,618	(14,997)	(158,328)	(173,325)	23,427	10/15/2027
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP		12/31/2022	Paydown		451,570	451,871	456,742	475,726					(18,983)	456,742	(5,172)		(5,172)	19,168	12/31/2033
C1465*-AK-9	CGI INC.	A	09/12/2022	Redemption @ 100.00		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				80,143	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY COMPANY	C	09/03/2022	Paydown		1,494,723	1,494,723	1,648,142	1,595,323		(100,599)		(100,599)		1,494,723				60,918	03/03/2024
E3075#-AA-3	Club Atletico de Madrid SAD	B	12/15/2022	Paydown		1,309,165	1,308,977	1,505,475	1,413,671					91,804	1,505,475	(196,310)		(196,310)	29,616	06/15/2031
E7134#-AA-3	LINIA NOU TRAM DOS SA	B	12/31/2022	Paydown		208,033	208,267	214,679	223,934					(9,255)	214,679	(6,646)		(6,646)	3,538	12/31/2037
F2940H-FL-4	ELECTRICITE DE FRANCE SA	B	12/12/2022	Maturity @ 100.00		21,994,135	22,065,935	36,598,573	25,122,570		(935,262)		(935,262)	3,905,691	28,092,999	(6,098,864)		(6,098,864)	1,512,097	12/12/2022
G0566*-AC-3	ARQIVA PP FINANCING PLC	B	12/30/2022	Redemption @ 100.00		2,367,069	2,367,265	3,332,413	2,652,555					679,859	3,332,413	(965,344)		(965,344)	(68,569)	06/29/2029
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C	11/18/2022	Redemption @ 100.00		675,180	675,180	675,180	675,180						675,180				(72,786)	11/15/2036
G2018Z-AP-6	CENTRICA PLC	B	03/10/2022	Maturity @ 100.00		10,305,873	10,327,853	15,788,488	10,685,058		(66,102)		(66,102)	2,740,586	13,359,542	(3,053,670)		(3,053,670)	656,999	03/10/2022
G2479P-2Y-0	COVENTRY BUILDING SOCIETY	B	09/28/2022	Maturity @ 100.00		7,522,550	7,542,500	13,181,905	9,643,152		(188,931)		(188,931)	1,600,278	11,054,499	(3,531,949)		(3,531,949)	490,025	09/28/2022
G2765*-AA-2	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	D	12/28/2022	Redemption @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				843,375	07/19/2024
G2765*-AB-0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO	D	12/28/2022	Redemption @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				877,975	07/19/2025
G4989B-AA-6	JACINTA SOLAR FARM FINANCE LIMITED	C	11/18/2022	Redemption @ 100.00		676,200	676,200	676,200	676,200						676,200				27,830	05/15/2042
G60970-AJ-4	HSBC BANK PLC	B	11/17/2022	Call @ 100.00		7,171,432	7,135,800	11,643,273	8,412,246		(194,308)		(194,308)	1,563,105	9,781,043	(2,569,492)	(144,151)	(2,713,643)	739,965	07/07/2023
G62748-AA-9	WM MORRISON SUPERMARKETS LTD		05/06/2022	Call @ 100.00		6,730,334	6,434,220	8,533,085	7,180,097		(26,262)		(26,262)	776,626	7,930,461	(1,381,364)	(125,797)	(1,507,161)	428,627	12/08/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G67518-AA-7	17CAPITAL CREDIT FUND I TERM LOAN - ABS		05/26/2022	Redemption @ 100.00		7,332,857	7,332,857	7,332,857							7,332,857				20,051	03/31/2032
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED	B	10/16/2022	Paydown		1,356,808	1,356,808	1,466,129	1,533,021					(66,892)	1,466,129	(109,321)		(109,321)	12,840	04/16/2028
G7973D-AV-4	UNITED UTILITIES WATER LTD	B	03/25/2022	Maturity @ 100.00		25,660,385	25,642,880	36,866,254	26,500,967		(181,501)		(181,501)	4,180,398	30,499,864	(4,839,479)		(4,839,479)	1,475,472	03/25/2022
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM	B	09/30/2022	Paydown		1,121,347	1,114,053	1,204,141	1,274,776					(70,635)	1,204,141	(82,794)		(82,794)	31,149	03/31/2037
G87623-HR-1	TESCO PLC	B	02/24/2022	Maturity @ 100.00		6,306,338	6,440,525	9,247,304	6,454,359		(25,967)		(25,967)	1,633,010	8,061,402	(1,755,064)		(1,755,064)	386,263	02/24/2022
N2557F-EP-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	B	04/08/2022	Maturity @ 100.00		20,163,175	20,253,075	30,118,461	21,177,630		(208,744)		(208,744)	2,879,151	23,848,036	(3,684,861)		(3,684,861)	1,310,606	04/08/2022
N7660F-BK-2	E ON INTERNATIONAL FINANCE BV	B	07/06/2022	Maturity @ 100.00		11,076,300	11,080,485	17,490,779	12,758,556		(186,657)		(186,657)	1,891,000	14,462,898	(3,386,598)		(3,386,598)	609,197	07/06/2022
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.	D	12/20/2022	Redemption @ 100.00		281,584	281,584	281,584	281,584						281,584				(3,728)	12/20/2044
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR	C	12/15/2022	Paydown		2,442,328	2,442,328	2,442,328	2,442,328						2,442,328				14	12/15/2026
PPE45S-V2-1	Ports America Holdings, LLC		12/30/2022	Redemption @ 100.00		87,000	87,000	87,000	87,000						87,000				2,095	11/22/2028
PPEG1L-JG-6	Triton TAL Finance III 2017-2 - ABS	C	04/29/2022	Paydown		14,171,019	14,163,333	13,812,722	13,906,973		256,361		256,361		14,163,333		7,685	7,685	87,150	08/20/2024
PPEKJ1-98-1	High River LLC - ABS		09/01/2022	Direct		2,390,808	2,390,808	2,390,808	2,390,808						2,390,808				55,064	12/31/2036
Q27598-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD	C	06/18/2022	Maturity @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				425,678	06/18/2022
Q39748-AA-4	GIP TITANIUM FINCO PTY LTD	C	12/30/2022	Paydown		1,150,660	1,150,660	1,150,660	1,150,660						1,150,660				15,492	03/31/2036
Q88068-AA-7	TEC Hedland Pty Ltd	B	12/31/2022	Paydown		266,837	267,158	269,300	273,551					(4,252)	269,300	(2,463)		(2,463)	7,736	06/30/2042
Q94968-AA-0	WR Carpenter No. 1 Pty Ltd	C	11/01/2022	Paydown		448,856	448,856	448,856	448,856						448,856				14,295	11/01/2036
X5151*-AD-2	LANDSVIRKJUN	C	03/08/2022	Maturity @ 100.00		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				38,095	03/08/2022
ZQ0157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B	B	12/30/2022	Paydown		294,554	294,774	306,870	316,859					(9,989)	306,870	(12,316)		(12,316)	5,025	12/31/2038
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,534,223,748	4,586,619,893	4,659,223,316	4,552,860,494		(3,179,576)	8,110,556	(11,290,132)	21,756,267	4,610,477,658	(31,696,707)	(65,324,674)	(97,021,381)	150,861,505	XXX
225313-AJ-4	CREDIT AGRICOLE SA	C	09/20/2022	Merril Lynch Pierce Fenner Smith		1,511,250	1,500,000	1,515,000	1,508,729		(1,390)		(1,390)		1,507,339		3,911	3,911	91,068	12/29/2049
743315-AU-7	PROGRESSIVE CORP		01/06/2022	CREDIT SUISSE SECURITIES		5,106,250	5,000,000	5,031,250	5,016,134		(323)		(323)		5,015,811		90,439	90,439	85,851	12/31/2049
92553P-BD-3	PARAMOUNT GLOBAL		02/23/2022	Call @ 100.00		507,000	507,000	508,879	507,078		(78)		(78)		507,000				14,893	02/28/2057
1309999999. Subtotal - Bonds - Hybrid Securities						7,124,500	7,007,000	7,055,129	7,031,942		(1,792)		(1,792)		7,030,150		94,350	94,350	191,812	XXX
000000-00-0	MKS INSTRUMENTS, INC. - TERM LOAN		04/01/2022						24		(24)		(24)							10/20/2028
000000-00-0	HOLLEY PURCHASER, INC. - DELAYED TERM LO		05/18/2022	Redemption @ 100.00		8,550	8,550	8,550	8,552		(2)		(2)		8,550				9	11/17/2028
000000-00-0	MADISON SAFETY & FLOW LLC - 2ND LIEN TL		02/01/2022						2		(2)		(2)							12/14/2029
000000-00-0	MADISON SAFETY & FLOW LLC - TL		02/01/2022						3		(3)		(3)							12/14/2028
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/30/2022	Redemption @ 100.00		1,439	1,439	1,418	1						1,419		20	20	23	12/21/2028
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2 LLC - INCREM		03/01/2022						5		(5)		(5)							12/21/2028
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		03/01/2022						1		(1)		(1)							12/21/2028
00145A-AB-9	AIT WORLDWIDE LOGISTICS HOLDINGS, INC. -		12/30/2022	Redemption @ 100.00		5,500	5,500	5,486	5,486		1		1		5,488		12	12	134	04/06/2028
00186X-AJ-2	API GROUP DE, INC.		12/30/2022	Various		1,616	1,616	1,606	1,607		1		1		1,607		9	9	17	01/03/2029
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		12/30/2022	Redemption @ 100.00		3,384	3,384	3,375	3,375		1		1		3,376		7	7	111	07/10/2028
00217B-AB-0	ASP DREAM ACQUISITION CO LLC - INITIAL T		10/31/2022	Redemption @ 100.00		750	750	743	743		1		1		743		7	7	30	12/15/2028
00247N-AG-7	AZZ INCORPORATED - TERM LOAN B		11/30/2022	Redemption @ 100.00		245,638	250,000	241,250			555		555		241,805		3,832	3,832	7,879	05/13/2029
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		12/30/2022	Redemption @ 100.00		200,513	205,500	203,959	203,979		136		136		204,116		(3,603)	(3,603)	4,613	02/15/2027
01608U-AE-7	ALI GROUP NORTH AMERICA CORP		12/30/2022	Redemption @ 100.00		217,986	223,111	218,135	218,190		(45)		(45)		218,146		(160)	(160)	173	07/30/2029
01642P-BB-1	ALIXPARTNERS, LLP		12/30/2022	Redemption @ 100.00		2,261	2,261	2,239	2,239		2		2		2,241		21	21	44	02/04/2028
01881U-AE-5	ALLIANT HOLDINGS INTERMEDIATE, LLC - INI		12/30/2022	Redemption @ 100.00		521	521	508			1		1		509		12	12	6	05/09/2025
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		12/30/2022	Redemption @ 100.00		4,500	4,500	4,494	4,494		1		1		4,495		5	5	122	11/05/2027
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC (F/K/A USAGM		12/30/2022	Redemption @ 100.00		7,250	7,250	7,214	7,214		3		3		7,218		32	32	207	05/12/2028
02090C-AE-0	BROOKS AUTOMATION, INC. - TL		01/28/2022	DIRECT		318,560	325,000	323,375	323,395		24		24		323,420		(4,860)	(4,860)	4,350	02/01/2029
02376C-BA-2	American Airlines, Inc. - 2017 Class B T		08/19/2022	DIRECT		293,906	296,875	293,500	293,738		1,060		1,060		294,798		(892)	(892)	4,348	12/15/2023
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		02/04/2022	Redemption @ 100.00		173,457	174,109	173,239	173,266		21		21		173,287		170	170	772	01/15/2027
03765V-AK-6	PRIME SECURITY SERVICES BORROWER, LLC		12/30/2022	Redemption @ 100.00		3,258	3,258	3,262	3,262		(1)		(1)		3,262		(3)	(3)	87	09/23/2026
03835E-AF-1	APPLOVIN CORPORATION - TERM LOAN B		12/30/2022	Redemption @ 100.00		2,000	2,000	1,995	1,995		1		1		1,996		4	4	71	10/25/2028
03880Y-AC-8	ARC FALCON I INC.		12/30/2022	Redemption @ 100.00		4,363	4,363	4,341	4,342		2		2		4,344		19	19	792	09/30/2028
04225V-AD-4	EQUINITI GROUP PLC - TERM LOAN B (USD)	D	11/30/2022	Redemption @ 100.00		147,660	150,000	148,500	148,502		201		201		148,703		(1,043)	(1,043)	6,142	12/11/2028
04349H-AK-0	ASCEND LEARNING, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		3,250	3,250	3,234	3,234		1		1		3,235		15	15	91	12/11/2028
04649V-AX-8	ASURION, LLC		12/30/2022	Redemption @ 100.00		2,267	2,267	2,239	2,240		3		3		2,243		24	24	72	12/23/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04651B-AB-5	AT HOME GROUP INC.		10/03/2022	Redemption @ 100.00		177,328	225,000	224,290	224,305		79		79		224,385		(47,057)	(47,057)	10,077	07/24/2028
04686R-AB-9	ATHENAHEALTH, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		2,779	2,779	2,765			2		2		2,767		12	12	92	02/15/2029
05350N-AL-8	AVANTOR FUNDING, INC.		12/30/2022	Redemption @ 100.00		191,800	191,800	192,211	192,194		(47)		(47)		192,147		(348)	(348)	6,113	11/08/2027
05377J-AS-1	AVIS BUDGET CAR RENTAL, LLC - TERM LOAN		12/30/2022	Redemption @ 100.00		3,750	3,750	3,647			5		5		3,654		96	96	51	03/16/2029
05825H-AD-6	BALDWIN RISK PARTNERS, LLC - TERM B-1 LO		12/30/2022	Redemption @ 100.00		1,504	1,504	1,486	1,486		2		2		1,488		16	16	42	10/14/2027
05988H-AE-7	BOXER PARENT COMPANY, INC.		12/30/2022	Redemption @ 100.00		2,318	2,318	2,301	2,302		3		3		2,305		13	13	86	10/02/2025
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		6,141	6,141	6,110			6		6		6,138		3	3	3,921	03/06/2028
07368R-AF-8	BEACON ROOFING SUPPLY, INC.		12/30/2022	Redemption @ 100.00		151,258	153,341	152,576	152,594		108		108		152,702		(1,444)	(1,444)	5,704	05/19/2028
10330J-AU-2	BOYD GAMING CORPORATION		03/02/2022	Redemption @ 100.00		174,265	174,265	174,484	174,457		(19)		(19)		174,439		(174)	(174)	1,600	09/15/2023
10801X-AG-2	BRIGHTVIEW LANDSCAPES, LLC		03/31/2022	Redemption @ 100.00		517	517	517	517						517				3	08/15/2025
10801X-AH-0	BRIGHTVIEW LANDSCAPES, LLC - FIRST LIEN		12/30/2022	Redemption @ 100.00		1,995	1,995	1,995	1,995						1,995				65	04/20/2029
11132V-AR-0	BROADSTREET PARTNERS, INC.		12/30/2022	Redemption @ 100.00		3,500	3,500	3,483	3,483		2		2		3,485		15	15	95	01/27/2027
11565H-AB-2	BROWN GROUP HOLDINGS, LLC		12/30/2022	Redemption @ 100.00		6,650	6,650	6,623	6,625		2		2		6,627		23	23	165	06/07/2028
11823L-AK-1	BUCKEYE PARTNERS, L.P.		12/30/2022	Redemption @ 100.00		3,355	3,355	3,338	2,805		1		1		3,340		16	16	61	11/01/2026
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC.		12/30/2022	Redemption @ 100.00		244,654	252,136	252,122	250,000						252,123		(7,468)	(7,468)	4,722	09/21/2028
12541H-AT-0	CHG HEALTHCARE SERVICES, INC.		12/30/2022	Redemption @ 100.00		1,134	1,134	1,100			2		2		1,103		31	31	12	09/29/2028
12546F-AF-9	CHG PPC PARENT LLC - TL		12/30/2022	Redemption @ 100.00		3,000	3,000	2,985	2,985		2		2		2,987		13	13	92	12/08/2028
12658H-AG-7	CP ATLAS BUYER, INC.		12/30/2022	Redemption @ 100.00		1,223	1,223	1,217	1,218		1		1		1,218		5	5	36	11/23/2027
12659E-AC-2	CP IRIS HOLDCO I, INC.		12/30/2022	Redemption @ 100.00		3,459	3,459	3,452	3,028		1		1		3,453		7	7	96	10/02/2028
12659E-AD-0	CP IRIS HOLDCO I, INC.		10/31/2022	Redemption @ 100.00		8,730	8,730	8,730	8,730						8,730				329	10/02/2028
12670U-AE-7	CWGS GROUP, LLC		12/30/2022	Redemption @ 100.00		3,136	3,136	3,111	3,111		2		2		3,113		23	23	65	06/03/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC		12/30/2022	Redemption @ 100.00		48,500	48,500	48,318	48,330		45		45		48,375		125	125	1,464	12/23/2024
12769L-AD-1	CAESARS RESORT COLLECTION, LLC		12/30/2022	Redemption @ 100.00		475,959	475,959	475,959	475,959						475,959				10,020	07/21/2025
13134M-BT-9	CALPINE CORPORATION		12/30/2022	Redemption @ 100.00		7,081	7,081	7,007	5,034		4		4		7,014		67	67	120	12/16/2027
14835J-AQ-3	CAST & CREW PAYROLL, LLC - INCREMENTAL T		12/29/2022	Redemption @ 100.00		394,549	400,000	399,000	399,004		133		133		399,137		(4,588)	(4,588)	17,695	12/29/2028
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGNATED ACTIV	C	12/15/2022	Redemption @ 100.00		3,000	3,000	2,970	2,971		3		3		2,975		25	25	47	10/22/2026
15669G-AH-7	LUMEN TECHNOLOGIES INC.		12/30/2022	Redemption @ 100.00		2,475	2,475	2,454	2,454		2		2		2,456		19	19	70	03/15/2027
15872N-AC-6	CHAMPIONX CORPORATION - TERM LOAN B1		12/30/2022	Redemption @ 100.00		1,875	1,875	1,840			1		1		1,843		32	32		06/07/2029
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		12/30/2022	Redemption @ 100.00		5,005	5,005	4,935	3,990		3		3		4,937		68	68	128	11/03/2028
17187M-AS-9	CINCINNATI BELL INC. - TERM LOAN		08/11/2022	Redemption @ 100.00		395,155	400,000	398,000	398,024		183		183		398,206		(3,051)	(3,051)	11,851	11/22/2028
17288Y-AE-2	CITADEL SECURITIES LP - INCREMENTAL TERM		12/30/2022	Redemption @ 100.00		625	625	613			1		1		613		12	12	4	02/02/2028
18143E-AK-5	CLARK EQUIPMENT COMPANY - TERM LOAN B		12/30/2022	Redemption @ 100.00		123,139	125,000	123,125			150		150		123,275		(136)	(136)	2,174	04/20/2029
18449E-AF-7	CLEAN HARBORS, INC.		01/31/2022	DIRECT		99,875	100,000	99,500	99,518		8		8		99,526		349	349	243	10/08/2028
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS, INC. -		12/30/2022	Redemption @ 100.00		1,750	1,750	1,706			4		4		1,710		40	40	57	04/13/2029
20337E-AQ-4	COMMSCOPE, INC.		12/30/2022	Redemption @ 100.00		2,545	2,545	2,541	2,542						2,542		3	3	63	04/06/2026
20786N-AC-1	CONNECTWISE, LLC		12/30/2022	Redemption @ 100.00		1,754	1,754	1,739	1,740		2		2		1,741		12	12	38	09/29/2028
21870F-BA-6	CORELOGIC, INC. (FKA FIRST AMERICAN CORP		12/30/2022	Redemption @ 100.00		2,000	2,000	1,995	1,995						1,996		4	4	54	06/02/2028
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		09/30/2022	Redemption @ 100.00		135,687	139,547	139,198	139,203		16		16		139,219		(3,532)	(3,532)	4,234	11/30/2028
22282G-AD-9	Term Loan C: Covanta Holding Corporation		06/09/2022	DIRECT		10,270	10,453	10,427	10,427		1		1		10,428		(158)	(158)	318	11/30/2028
22526W-AP-3	CREATIVE ARTISTS AGENCY, LLC - TERM LOAN		12/30/2022	Redemption @ 100.00		1,250	1,250	1,203			4		4		1,207		43	43	25	11/27/2026
22704N-AD-4	CROCS, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		73,125	73,125	72,759			14		14		72,805		320	320	135	02/20/2029
23340D-AP-7	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC		12/30/2022	Redemption @ 100.00		3,435	3,435	3,418	3,419		3		3		3,422		13	13	102	08/21/2025
23345N-AB-1	DT MIDSTREAM, INC.		02/04/2022	Redemption @ 100.00		299,996	299,248	299,622	299,614		(7)		(7)		299,607		389	389	1,988	06/26/2028
24022K-AB-5	DCERT BUYER, INC. - INITIAL TERM LOAN (F		12/30/2022	Redemption @ 100.00		641	641	618			1		1		619		22	22	1	10/16/2026
24982L-AB-1	DERMATOLOGY INTERMEDIATE HOLDINGS III, I		12/30/2022	Redemption @ 100.00		527	527	516			1		1		517		10	10	17	04/02/2029
25379T-AE-6	DIGI INTERNATIONAL INC. - TERM LOAN B		11/30/2022	Redemption @ 100.00		169,643	171,429	168,000	6		388		388		168,394		1,249	1,249	9,425	11/01/2028
25460H-AB-8	DIRECTV FINANCING, LLC		12/30/2022	Redemption @ 100.00		54,038	54,038	51,597			53		53		51,653		2,384	2,384	152	08/02/2027
25849K-AB-3	DOTDASH MEREDITH, INC. - TERM LOAN B		10/12/2022	Redemption @ 100.00		197,604	219,675	218,577	218,587		125		125		218,712		(21,108)	(21,108)	9,338	12/01/2028
26209H-AC-0	DRIVEN HOLDINGS LLC - TERM LOAN		12/30/2022	Redemption @ 100.00		4,003	4,003	3,962	2,985		3		3		3,965		37	37	87	12/17/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26483N-AN-0	DUN & BRADSTREET CORPORATION, THE		12/28/2022	Redemption @ 100.00		236,145	236,608	236,561	236,586						236,586		(441)	(441)	1,037	02/06/2026
26928B-AM-1	E.W. SCRIPPS COMPANY, THE		12/30/2022	Redemption @ 100.00		73,663	73,663	73,862	73,854		(27)		(27)		73,827		(164)	(164)	3,467	01/07/2028
26972C-AC-6	RESTAURANT TECHNOLOGIES, INC. - TERM LOA		12/30/2022	Redemption @ 100.00		2,241	2,241	2,185			5		5		2,189		51	51	24	04/02/2029
27943U-AK-2	EDELMAN FINANCIAL ENGINES CENTER, LLC, T		12/30/2022	Redemption @ 100.00		1,316	1,316	1,316	1,316						1,316				56	04/07/2028
28257K-AB-2	ECHO GLOBAL LOGISTICS, INC. - TERM LOAN		12/30/2022	Redemption @ 100.00		1,500	1,500	1,496	1,496						1,497		3	3	57	11/23/2028
28542C-AC-3	ELECTRON BIDCO INC.		12/30/2022	Redemption @ 100.00		97,220	100,000	99,500	99,514		66		66		99,581		(2,361)	(2,361)	4,684	11/01/2028
29081L-AC-8	EMBECTA CORP - TERM LOAN B		12/30/2022	Redemption @ 100.00		4,027	4,027	4,003			1		1		4,005		22	22	43	03/30/2029
29267Y-AS-1	ENERGIZER HOLDINGS, INC. - 2020 TERM LOA		05/10/2022	Redemption @ 100.00		97,886	100,000	100,125	100,123		(8)		(8)		100,116		(2,230)	(2,230)	1,141	12/22/2027
29629L-AB-9	ESCAPE VELOCITY HOLDINGS, INC.		12/30/2022	Redemption @ 100.00		2,625	2,625	2,628	2,628						2,628		(3)	(3)	98	10/08/2028
30233P-AG-5	EYECARE PARTNERS, LLC		03/31/2022	Redemption @ 100.00		97,093	97,000	97,048	97,048		(1)		(1)		97,048		45	45	1,057	11/15/2028
30233P-AH-3	EYECARE PARTNERS, LLC		12/30/2022	Redemption @ 100.00		3,638	3,638	3,638							3,638				81	11/15/2028
31446U-AN-0	FENDER MUSICAL INSTRUMENTS CORPORATION -		12/30/2022	Redemption @ 100.00		2,934	2,934	2,900	2,332		1		1		2,901		32	32	62	12/01/2028
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		151,381	150,831	150,451	1,677		4		4		150,456		924	924	132	01/27/2029
31732F-AR-7	FILTRATION GROUP CORPORATION - INCREMENT		11/30/2022	Redemption @ 100.00		335,243	344,138	343,277	343,299		115		115		343,414		(8,172)	(8,172)	13,223	10/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC.		09/26/2022	Redemption @ 100.00		3,972	3,972	3,927	3,929		3		3		3,932		39	39	39	07/21/2028
35906E-AQ-3	FRONTIER COMMUNICATIONS CORPORATION - TL		12/30/2022	Redemption @ 100.00		1,142	1,142	1,102			1		1		1,103		39	39		05/01/2028
36740U-AT-9	GATES GLOBAL LLC		12/30/2022	Redemption @ 100.00		2,519	2,519	2,522	2,522						2,522		(3)	(3)	55	03/31/2027
37147Q-AC-2	GENERATION BRIDGE II, LLC - TERM LOAN B		06/30/2022	Redemption @ 100.00		1,469	1,469	1,461	727		1		1		1,461		8	8	16	02/23/2029
37147Q-AD-0	GENERATION BRIDGE II, LLC - TERM LOAN C		09/30/2022	Redemption @ 100.00		3,985	3,985	3,945	3,945		4		4		3,949		36	36	86	02/23/2029
38469E-AD-5	GRAHAM PACKAGING COMPANY INC.		12/30/2022	Redemption @ 100.00		3,778	3,778	3,783	3,783		(1)		(1)		3,782		(4)	(4)	116	08/04/2027
389376-AZ-7	GRAY TELEVISION, INC. - COV-LITE TLD		12/30/2022	Redemption @ 100.00		2,500	2,500	2,494	2,494		1		1		2,494		6	6	55	12/01/2028
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS LIMITED - D		04/20/2022	DIRECT		323,532	329,715	326,005	326,050		202		202		326,251		(2,719)	(2,719)	2,438	11/15/2027
39854K-AB-6	GRINDING MEDIA INC. (MOLYCOP LTD.)		12/30/2022	Redemption @ 100.00		5,000	5,000	4,975	4,976		2		2		4,978		22	22	179	10/12/2028
40417J-AB-7	HCRX INVESTMENTS HOLDCO, L.P. - TERM LOA		03/01/2022						22		(22)		(22)							07/14/2028
40467A-AH-2	HAH GROUP HOLDING COMPANY LLC - INCREMEN		12/30/2022	Redemption @ 100.00		2,250	2,250	2,171			7		7		2,178		72	72	59	10/29/2027
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		12/30/2022	Redemption @ 100.00		2,000	2,000	1,985	1,985		1		1		1,986		14	14	44	04/21/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWER LLC		12/30/2022	Redemption @ 100.00		2,250	2,250	2,261	2,261		(1)		(1)		2,260		(10)	(10)	70	08/02/2028
43538J-AC-3	HOLLEY PURCHASER, INC. - TERM LOAN		12/30/2022	Redemption @ 100.00		1,714	1,714	1,712	440		(13)		(13)		1,712		2	2	23	11/17/2028
44157Y-AE-4	HOUGHTON MIFFLIN HARCOURT COMPANY - TERM		12/30/2022	Redemption @ 100.00		875	875	849			3		3		851		24	24	41	04/09/2029
44332E-AP-1	HUB INTERNATIONAL LIMITED		12/30/2022	Various		3,109	3,109	3,082	3,083		6		6		3,089		20	20	63	04/25/2025
44332E-AU-0	HUB INTERNATIONAL LIMITED		12/30/2022	Redemption @ 100.00		2,519	2,519	2,513	2,513		1		1		2,514		5	5	24	04/25/2025
44920J-AL-7	IAP		02/01/2022	Redemption @ 100.00		(1,839)	(1,839)	(1,655)	(1,839)						(1,839)					07/18/2023
44920J-AM-5	IAP WORLDWIDE SERVICES, INC.		12/30/2022	Redemption @ 100.00		792	792	713	792						792				38	07/18/2023
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		1,500	1,500	1,493	1,493		1		1		1,493		7	7	22	01/08/2029
44988L-AG-2	IRB HOLDING CORP.		04/01/2022	Redemption @ 100.00					(6)		6		6							12/15/2027
44988L-AH-0	IRB HOLDING CORP. - 2022 REPLACEMENT TER		09/30/2022	Redemption @ 100.00		882	882	883							883		(1)	(1)	9	12/15/2027
45114N-AB-3	DIVERSITECH HOLDINGS, INC. - TERM LOAN		12/30/2022	Redemption @ 100.00		1,329	1,329	1,324	824						1,324		4	4	24	12/22/2028
45114N-AD-9	DIVERSITECH HOLDINGS, INC. - DELAYED DRA		10/14/2022	Redemption @ 100.00		34,286	34,286	34,286							34,286				934	12/22/2028
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/02/2022	Redemption @ 100.00		395,235	400,000	391,142	391,165		479		479		391,644		3,591	3,591	4,630	07/02/2029
45567Y-AJ-4	MH SUB I, LLC (MICRO HOLDING CORP.)		12/30/2022	Redemption @ 100.00		2,608	2,608	2,605	2,605		1		1		2,606		2	2	78	09/13/2024
45672J-AL-4	INEOS US FINANCE LLC - TL		09/29/2022	Redemption @ 100.00		431,314	440,000	439,450	439,460		58		58		439,518		(8,204)	(8,204)	14,637	11/08/2028
45673Y-AH-9	INFORMATICA LLC		12/30/2022	Redemption @ 100.00		198,996	202,503	202,249	202,256		23		23		202,279		(3,283)	(3,283)	4,696	10/27/2028
46611V-AU-9	JBS USA LUX S.A. (FKA JBS USA, LLC)	D	01/31/2022	DIRECT		248,099	248,721	247,789	247,849		17		17		247,866		233	233	1,989	05/01/2026
47075#-AA-5	Jamshid Ventures LLC		12/20/2022	Redemption @ 100.00		5,107,780	5,107,780	5,051,870	5,051,870						5,051,870		55,910	55,910	290,672	07/23/2023
47077D-AG-5	JANE STREET GROUP, LLC - DOLLAR TERM LOA		06/30/2022	Redemption @ 100.00		193,762	198,992	197,500	197,533		118		118		197,651		(3,889)	(3,889)	4,845	01/26/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		11/30/2022	Redemption @ 100.00		293,922	300,000	299,438	299,447		77		77		299,524		(5,603)	(5,603)	13,611	09/22/2028
51207K-AB-5	LAKESHORE LEARNING MATERIALS, LLC		12/30/2022	Redemption @ 100.00		5,000	5,000	4,975	4,974		4		4		4,978		22	22	108	09/29/2028
51508P-AG-9	LANDRY'S, INC.		01/27/2022	Redemption @ 100.00															2	10/04/2023
51809E-AB-1	LASERSHIP, INC. - INITIAL TERM LOAN (FIR		12/30/2022	Redemption @ 100.00		2,000	2,000	1,990	1,990		1		1		1,991		9	9	65	05/07/2028

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
52706Y-AJ-2	LESLIES POOLMART, INC.		12/30/2022	Redemption @ 100.00		2,516	2,516	2,513	2,513						2,514		3	3	74	03/09/2028
55314N-AS-3	MKS INSTRUMENTS, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		938	938	905			1		1		907		30	30	5	08/17/2029
55316H-AB-1	GENESEE & WYOMING INC.		12/30/2022	Redemption @ 100.00		3,055	3,055	3,039	2,533		2		2		3,042		13	13	45	12/30/2026
56150K-AB-1	MAMBA PURCHASER, INC.		12/30/2022	Redemption @ 100.00		1,852	1,852	1,843	1,843		1		1		1,845		8	8	87	10/16/2028
57165K-AB-2	RED PLANET BORROWER, LLC		12/30/2022	Redemption @ 100.00		2,000	2,000	1,993	1,993		1		1		1,993		7	7	74	10/02/2028
57777Y-AB-2	Initial Term Loan, Mavis Tire Express Se		12/30/2022	Redemption @ 100.00		1,704	1,704	1,676			1		1		1,677		27	27	42	05/04/2028
58503U-AC-7	MEDLINE BORROWER, LP		12/30/2022	Redemption @ 100.00		5,379	5,379	5,322	5,323		6		6		5,329		50	50	169	10/23/2028
58984L-AC-5	MERIDIANLINK, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		1,128	1,128	1,094			1		1		1,095		33	33	7	11/10/2028
591611-AK-4	Metro-Goldwyn-Mayer Inc. - Initial Term		03/17/2022	Redemption @ 100.00		174,549	174,549	174,343	174,351		12		12		174,363		186	186	970	07/03/2025
59408U-AB-3	Michaels Companies, Inc. The - Term B Lo		12/30/2022	Redemption @ 100.00		2,506	2,506	2,506	2,506						2,506				77	04/15/2028
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		12/20/2022	Redemption @ 100.00		65,000	65,000	68,301	51,031		(388)		(388)		67,872		(2,872)	(2,872)	2,700	06/21/2027
60470H-AB-3	MIRION TECHNOLOGIES (US HOLDINGS), INC.		12/30/2022	Redemption @ 100.00		222,545	225,550	224,420	224,455		103		103		224,557		(2,012)	(2,012)	4,442	10/20/2028
60662W-AS-1	MITCHELL INTERNATIONAL, INC.		12/30/2022	Redemption @ 100.00		5,504	5,504	5,463	5,465		4		4		5,469		35	35	185	10/15/2028
62871N-AM-7	NAB HOLDINGS, LLC - COV-LITE TL		11/30/2022	Redemption @ 100.00		436,457	450,000	448,875	448,889		151		151		449,040		(12,583)	(12,583)	13,037	11/23/2028
62984C-AD-5	BENGAL DEBT MERGER SUB, LLC - TERM LOAN		12/30/2022	Redemption @ 100.00		1,250	1,250	1,250							1,250				21	01/24/2029
64072U-AH-5	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/17/2022	Redemption @ 100.00		2,571	2,571	2,519	2,521		5		5		2,526		45	45	34	01/15/2026
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		10/17/2022	Redemption @ 100.00		4,069	4,069	4,038	4,039		3		3		4,042		27	27	87	04/15/2027
65336R-AW-8	NEXSTAR MEDIA INC.		12/30/2022	Redemption @ 100.00		102,391	102,391	101,808	101,840		64		64		101,904		487	487	1,669	09/18/2026
65409Y-BE-4	NIELSEN FINANCE LLC		10/11/2022	Redemption @ 100.00		232,103	232,103	232,791	232,709		(213)		(213)		232,496		(393)	(393)	6,912	10/04/2023
68163Y-AB-1	OLYMPUS WATER US HOLDING CORPORATION		12/30/2022	Redemption @ 100.00		3,250	3,250	3,242	3,242		1		1		3,243		7	7	739	11/09/2028
68250X-AB-7	19TH HOLDINGS GOLF, LLC - TERM LOAN B		12/30/2022	Redemption @ 100.00		3,250	3,250	3,234			2		2		3,236		14	14	107	02/07/2029
68404Y-AB-0	OPTION CARE HEALTH, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		3,000	3,000	3,004	3,004						3,003		(3)	(3)	65	10/27/2028
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		02/04/2022	DIRECT		498,250	500,000	497,500	497,575		44		44		497,620		630	630	5,842	10/05/2028
69073L-AD-2	OWENS & MINOR, INC. - TERM LOAN B		09/29/2022	Redemption @ 100.00		1,250	1,250	1,231			1		1		1,232		18	18	20	03/29/2029
70757D-AV-1	PENN NATIONAL GAMING, INC.		05/03/2022	Redemption @ 100.00		223,712	223,712	223,991	223,975		(23)		(23)		223,952		(240)	(240)	3,773	10/15/2025
70757D-AZ-2	PENN NATIONAL GAMING, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		625	625	622							622		3	3	7	05/03/2029
71360H-AB-3	PERATON CORP.		12/30/2022	Redemption @ 100.00		259,329	265,497	265,128	265,147		48		48		265,195		(5,866)	(5,866)	12,503	02/01/2028
71677H-AL-9	PETSMART LLC		10/28/2022	Redemption @ 100.00		2,792	2,792	2,802	2,802		(1)		(1)		2,801		(9)	(9)	80	02/11/2028
72814C-AF-5	PLAYTIKA HOLDING CORP.		09/30/2022	Redemption @ 100.00		628	628	628	628						628				44	03/13/2028
74006L-AS-1	PRE-PAID LEGAL SERVICES, INC. - TERM LOA		08/11/2022	Redemption @ 100.00		147,000	150,000	148,500	148,509		137		137		148,646		(1,647)	(1,647)	5,915	12/15/2028
74112C-AW-3	PRESTIGE BRANDS, INC.		04/29/2022	Redemption @ 100.00		196,650	196,875	197,367	197,351		(21)		(21)		197,330		(680)	(680)	2,553	07/03/2028
74834Y-AH-5	QUEST SOFTWARE US HOLDINGS INC.		02/01/2022	Redemption @ 100.00		598,458	598,458	595,465	595,680		70		70		595,750		2,708	2,708	6,949	05/16/2025
74834Y-AN-2	QUEST SOFTWARE US HOLDINGS INC. - TERM L		10/31/2022	Redemption @ 100.00		1,250	1,250	1,238			1		1		1,239		11	11	36	02/01/2029
74839X-AG-4	QUIKRETE HOLDINGS, INC.		12/30/2022	Redemption @ 100.00		2,438	2,438	2,431	2,432		1		1		2,432		5	5	85	06/11/2028
75001C-AB-0	RVR DEALERSHIP HOLDINGS, LLC - TERM LOAN		12/30/2022	Redemption @ 100.00		2,747	2,747	2,675	2,242		4		4		2,679		68	68	94	02/08/2028
75025K-AH-1	RADIATE HOLDCO, LLC - INCREMENTAL TERM L		12/30/2022	Redemption @ 100.00		5,500	5,500	5,486	5,487		2		2		5,488		12	12	156	09/25/2026
76009W-AW-0	RENT-A-CENTER, INC.		12/30/2022	Redemption @ 100.00		3,266	3,266	3,266	3,266						3,266				89	02/17/2028
76133M-AB-7	RESTORATION HARDWARE, INC. - TERM LOAN B		12/30/2022	Redemption @ 100.00		3,000	3,000	2,995	2,995						2,996		4	4	67	10/20/2028
76168J-AS-5	ZURN LLC		12/30/2022	Redemption @ 100.00		4,690	4,690	4,678	4,678		1		1		4,680		10	10	110	10/04/2028
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN		12/30/2022	Redemption @ 100.00		501	501	482							482		19	19		03/02/2029
78466D-BD-5	SS&C TECHNOLOGIES HOLDINGS, INC.		01/31/2022	DIRECT		94,007	95,085	94,845	94,974		4		4		94,978		(971)	(971)	356	04/16/2025
78466D-BE-3	SS&C TECHNOLOGIES, INC.	D	01/31/2022	Redemption @ 100.00		76,312	77,187	76,992	77,097		3		3		77,100		(788)	(788)	(321)	04/16/2025
78466Y-AQ-1	SRS DISTRIBUTION INC. - TERM LOAN		10/31/2022	Redemption @ 100.00		750	750	746							747		3	3	17	06/02/2028
78489H-AB-4	SWF HOLDINGS I CORP.		12/30/2022	Redemption @ 100.00		4,500	4,500	4,455	4,457		4		4		4,461		39	39	179	10/06/2028
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC.		04/14/2022	Redemption @ 100.00		223,837	223,837	223,278	223,324		55		55		223,379		458	458	3,267	08/14/2024
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP - INITIAL D		12/30/2022	Redemption @ 100.00		750	750	711			1		1		712		38	38	3	04/04/2029
81989L-AC-2	SHARP MIDCO LLC - TL		12/30/2022	Redemption @ 100.00		2,128	2,128	2,092	1,122		2		2		2,094		34	34	47	12/31/2028
82925B-AF-2	SINCLAIR TELEVISION GROUP, INC.		04/06/2022	Redemption @ 100.00		244,508	248,750	246,884	246,935		83		83		247,018		(2,510)	(2,510)	2,985	04/01/2028
82925B-AG-0	SINCLAIR TELEVISION GROUP, INC. - TERM L		12/30/2022	Redemption @ 100.00		2,500	2,500	2,425			6		6		2,431		69	69	68	04/21/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83283E-AH-6	SMYRNA READY MIX CONCRETE, LLC - TERM LO		12/30/2022	Redemption @ 100.00		2,500	2,500	2,425			7		7		2,432		68	68	85	04/02/2029
83578B-AP-8	SOPHIA, L.P. - INCREMENTAL TERM LOAN B		12/30/2022	Redemption @ 100.00		1,250	1,250	1,238			1		1		1,239		11	11	37	10/07/2027
84546S-AU-7	SOUTHWESTERN ENERGY - TL		06/09/2022	Redemption @ 100.00		397,008	400,000	399,000	399,007		83		83		399,090		(2,083)	(2,083)	5,644	06/22/2027
84762N-BP-5	SPECTRUM BRANDS, INC.		04/22/2022	Redemption @ 100.00		271,573	274,309	274,309	274,309						274,309		(2,736)	(2,736)	3,414	03/03/2028
84857H-AX-8	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		11/23/2022	Various		200,130	200,130	201,370	200,686		(347)		(347)		200,962		(832)	(832)	9,784	01/15/2025
84857H-AY-6	SPIRIT AEROSYSTEMS, INC. (FKA MID-WESTER		12/30/2022	Redemption @ 100.00		313	313	303							303		9	9		01/15/2027
85232B-AT-3	SRAM, LLC		12/30/2022	Redemption @ 100.00		99,620	99,620	99,715	99,718		(12)		(12)		99,707		(87)	(87)	2,579	05/18/2028
85570D-AF-9	STARWOOD PROPERTY MORTGAGE, L.L.C.		12/30/2022	Redemption @ 100.00		1,853	1,853	1,849	1,849		1		1		1,849		4	4	55	07/26/2026
85769E-AZ-4	STATION CASINOS LLC		12/30/2022	Redemption @ 100.00		1,156	1,156	1,128	1,128		5		5		1,133		22	22	11	02/08/2027
85856C-AB-5	TTF HOLDINGS, LLC - INITIAL TERM LOAN		11/30/2022	Redemption @ 100.00		147,854	149,599	149,225	149,230		53		53		149,282		(1,428)	(1,428)	7,576	03/31/2028
86602K-AB-2	SUMMIT BEHAVIORAL HEALTHCARE, LLC - TL		12/30/2022	Redemption @ 100.00		193,500	200,000	194,000	194,085		396		396		194,481		(981)	(981)	4,400	11/24/2028
86803Y-AB-9	CORNERSTONE ONDEMAND, INC.		12/30/2022	Redemption @ 100.00		3,750	3,750	3,731	3,732		2		2		3,734		16	16	140	10/16/2028
87114U-AB-9	SYCAMORE BUYER, LLC		12/23/2022	Redemption @ 100.00		1,850	1,850	1,820			2		2		1,822		28	28	28	07/23/2029
88103N-AK-6	TERRAFORM POWER OPERATING, LLC - TERM LO		12/30/2022	Redemption @ 100.00		2,500	2,500	2,463			2		2		2,465		35	35	13	05/21/2029
89364M-BS-2	TRANSDIGM INC.		12/14/2022	Redemption @ 100.00		198,006	199,491	197,995	198,060		513		513		198,573		(567)	(567)	11,367	08/22/2024
89376W-AH-1	TRANSMONTAIGNE OPERATING COMPANY L.P. -		01/28/2022	DIRECT		285,356	285,000	283,575	283,600		(21)		(21)		283,580		1,777	1,777	266	11/17/2028
89705D-AG-7	TRONOX FINANCE LLC		03/03/2022	Redemption @ 100.00		177,064	179,761	179,499	179,507		7		7		179,514		(2,449)	(2,449)	1,067	03/10/2028
89705D-AK-8	TRONOX FINANCE LLC - FIRST LIEN TERM LOA		12/30/2022	Redemption @ 100.00		2,625	2,625	2,599			2		2		2,601		24	24	43	04/04/2029
90350H-AL-3	U.S. ANESTHESIA PARTNERS, INC.		12/30/2022	Redemption @ 100.00		5,000	5,000	4,975	4,976		2		2		4,978		22	22	164	10/01/2028
90351H-AD-0	US FOODS, INC.		12/29/2022	Redemption @ 100.00		610,206	614,875	610,488	611,319		157		157		611,475		(1,269)	(1,269)	29,646	09/13/2026
90351H-AE-8	US FOODS, INC. (AKA U.S. FOODSERVICE, IN		12/30/2022	Redemption @ 100.00		1,131	1,131	1,102			1		1		1,103		27	27		11/22/2028
90372A-AJ-7	US RADIOLOGY SPECIALISTS, INC. (US OUTPA		12/30/2022	Redemption @ 100.00		1,500	1,500	1,489	1,489		1		1		1,490		10	10	51	12/15/2027
91335P-AJ-8	UNIVAR SOLUTIONS USA INC.		12/30/2022	Redemption @ 100.00		202,069	203,390	202,878	174,125		28		28		202,906		(838)	(838)	5,578	06/03/2028
91809E-AE-1	UTZ QUALITY FOODS, LLC - 2021 NEW TERM L		12/30/2022	Redemption @ 100.00		2,267	2,267	2,270	2,269						2,269		(2)	(2)	69	01/20/2028
92555W-AD-7	VIASAT TECHNOLOGIES LITMITED - TERM LOAN		12/30/2022	Redemption @ 100.00		2,500	2,500	2,450			5		5		2,455		45	45	91	03/02/2029
92643P-AB-0	VICTORY BUYER LLC - INITIAL TERM LOAN		08/19/2022	Redemption @ 100.00		193,361	200,000	199,000	199,024		86		86		199,110		(5,749)	(5,749)	7,284	11/19/2028
96758D-BD-4	WIDEOPENWEST FINANCE, LLC - TERM LOAN B		02/04/2022	DIRECT		150,000	150,000	149,250	149,254		13		13		149,268		732	732	553	12/20/2028
97654Q-AJ-6	WIRECO WORLDGROUP INC. - INITIAL TERM LO		06/09/2022	Redemption @ 100.00		194,056	200,000	198,000	198,034		131		131		198,165		(4,110)	(4,110)	5,612	11/13/2028
98932T-AD-5	Zelis Cost Management Buyer, Inc.		12/30/2022	Redemption @ 100.00		3,851	3,851	3,823	3,827		2		2		3,829		23	23	71	09/30/2026
98932T-AE-3	ZELIS COST MANAGEMENT BUYER, INC.		03/31/2022	Redemption @ 100.00		1,284	1,284	1,274	1,275						1,275		9	9	7	09/30/2026
98932T-AF-0	ZELIS PAYMENTS BUYER, INC.		01/24/2022	Various					44		(44)		(44)						(505)	09/30/2026
C0787F-AB-8	BAUSCH & LOMB INCORPORATED - TERM LOAN (		12/30/2022	Redemption @ 100.00		1,250	1,250	1,234			2		2		1,236		14	14	30	05/10/2027
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE LP	A	12/30/2022	Redemption @ 100.00		3,100	3,100	3,100	3,100						3,100				57	10/01/2025
C7052B-AH-7	GFL ENVIRONMENTAL INC.	A	12/30/2022	Redemption @ 100.00		4,916	4,916	4,918	4,099		(1)		(1)		4,917		(1)	(1)	120	05/30/2025
C9413P-BB-8	BAUSCH HEALTH COMPANIES INC.	A	05/10/2022	Redemption @ 100.00		911,390	911,390	904,151	907,169		323		323		907,492		3,898	3,898	8,564	11/27/2025
F6628D-AL-8	ALTICE FRANCE HOLDING S.A.		10/17/2022	Redemption @ 100.00		1,885	1,885	1,873	1,874		1		1		1,875		10	10	48	01/31/2026
F6628D-AM-6	ALTICE FRANCE S.A.	C	10/17/2022	Redemption @ 100.00		3,220	3,220	3,224	3,224						3,224		(3)	(3)	63	08/14/2026
G3679Y-AC-6	FRONERI INTERNATIONAL LIMITED	D	06/30/2022	Redemption @ 100.00		341,766	350,311	349,435	349,671		56		56		349,725		(7,959)	(7,959)	4,940	01/29/2027
G4712J-AR-3	HOWDEN GROUP HOLDINGS LIMITED	C	02/01/2022	Adjustment		(217)					39		39		39		(256)	(256)	217	11/12/2027
G5080A-AF-9	JAZZ PHARMACEUTICALS PUBLIC LIMITED COMP	D	09/30/2022	Redemption @ 100.00		50,138	50,138	48,196			15		15		48,211		1,928	1,928	412	05/05/2028
L5000D-AC-1	ICON PUBLIC LIMITED COMPANY	D	12/30/2022	Redemption @ 100.00		22,064	22,064	21,934	21,944		10		10		21,954		110	110	312	07/03/2028
L5000D-AD-9	PRA HEALTH SCIENCES INC	D	12/30/2022	Redemption @ 100.00		5,497	5,497	5,465	5,467		3		3		5,470		27	27	61	07/03/2028
L5137L-AQ-8	INTELSAT JACKSON HOLDINGS S.A. - EXIT TL	D	12/30/2022	Redemption @ 100.00		78,695	78,695	77,908			56		56		77,964		730	730	1,406	02/01/2029
N2611U-AF-2	DIAMOND (BC) B.V.	D	12/30/2022	Redemption @ 100.00		609,758	622,800	619,686	619,800		135		135		619,935		(10,177)	(10,177)	9,980	09/29/2028
N8232N-AB-3	NOURYON FINANCE B.V.	D	12/30/2022	Redemption @ 100.00		350,770	358,762	357,314	357,543		149		149		357,692		(6,922)	(6,922)	5,926	10/01/2025
P2121Y-AS-7	CARNIVAL CORPORATION	C	12/30/2022	Redemption @ 100.00		4,250	4,250	4,229	4,229		2		2		4,231		19	19	108	10/18/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						23,163,823	23,436,105	23,281,634	22,194,146		6,406		6,406		23,294,032		(130,208)	(130,208)	702,044	XXX
2509999997. Total - Bonds - Part 4						4,911,912,443	4,967,996,167	5,038,891,397	4,872,721,437		(3,153,838)	9,036,499	(12,190,338)	21,756,267	4,991,332,825	(31,696,707)	(68,655,261)	(100,351,968)	157,327,378	XXX
2509999998. Total - Bonds - Part 5						747,677,171	768,587,460	765,003,453			215,929	9,618,339	(9,402,410)		755,601,043		(8,237,984)	(8,237,984)	4,901,021	XXX
2509999999. Total - Bonds						5,659,589,614	5,736,583,627	5,803,894,850	4,872,721,437		(2,937,909)	18,654,838	(21,592,747)	21,756,267	5,746,933,867	(31,696,707)	(76,893,246)	(108,589,953)	162,228,398	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
025816-CH-0	AMERICAN EXPRESS CO		01/06/2022	CREDIT SUISSE SECURITIES	13,250,000.000	13,134,909	0.00	13,250,000	13,266,563						13,250,000		(115,091)	(115,091)		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						13,134,909	XXX	13,250,000	13,266,563						13,250,000		(115,091)	(115,091)		XXX
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN FUND		09/06/2022	Maturity @ 25.00	656,000.000	16,400,000	0.00	16,400,000	16,400,000						16,400,000				456,126	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						16,400,000	XXX	16,400,000	16,400,000						16,400,000				456,126	XXX
4509999997. Total - Preferred Stocks - Part 4						29,534,909	XXX	29,650,000	29,666,563						29,650,000		(115,091)	(115,091)	456,126	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						29,534,909	XXX	29,650,000	29,666,563						29,650,000		(115,091)	(115,091)	456,126	XXX
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		12/12/2022	Various	102,896.000	5,948,459		4,046,912	4,346,327	(299,415)			(299,415)		4,046,912		1,901,547	1,901,547	399,237	
16411R-20-8	CHENIERE ENERGY ORD		07/08/2022	Various	41,944.000	5,860,933		4,224,188	3,903,352	(165,690)			(165,690)		4,224,188		1,636,745	1,636,745	13,842	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		06/29/2022	COWEN & CO.	600.000	14,709		9,296	16,500	(7,204)			(7,204)		9,296		5,413	5,413	768	
23311P-10-0	DCP MIDSTREAM UNT		12/08/2022	Various	177,170.000	6,879,088		3,736,648	4,868,632	(1,131,983)			(1,131,983)		3,736,648		3,142,440	3,142,440	290,559	
29273V-10-0	ENERGY TRANSFER UNT		12/05/2022	Various	760,015.000	9,443,923		5,968,788	6,254,923	(286,135)			(286,135)		5,968,788		3,475,135	3,475,135	661,213	
29336T-10-0	ENLINK MIDSTREAM COM UNT		03/31/2022	MERRILL LYNCH PIERCE FENNER	194,438.000	1,868,617		1,341,824	1,339,678	2,146			2,146		1,341,824		526,794	526,794	21,874	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		02/08/2022	Various	73,352.000	1,745,358		1,619,570	1,610,810	8,760			8,760		1,619,570		125,788	125,788	12,401	
294600-10-1	EQUITRANS MIDSTREAM ORD		02/04/2022	Various	40,658.000	292,836		418,518	420,404	(1,886)			(1,886)		418,518		(125,681)	(125,681)	6,099	
371927-10-4	GENESIS ENERGY CL A UNT		08/12/2022	Various	138,878.000	1,254,321		1,253,452	1,487,383	(233,931)			(233,931)		1,253,452		869	869	51,134	
55336V-10-0	MPLX COM UNT		12/07/2022	Various	285,840.000	9,442,374		6,914,971	8,458,006	(1,543,035)			(1,543,035)		6,914,971		2,527,403	2,527,403	826,078	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		08/18/2022	Various	17,251.000	846,699		783,977	801,136	(17,159)			(17,159)		783,977		62,722	62,722	16,353	
67058H-10-2	NUSTAR ENERGY UNT		02/22/2022	Various	76,914.000	1,267,201		1,179,359	1,221,394	(42,035)			(42,035)		1,179,359		87,842	87,842	13,313	
682680-10-3	ONEOK ORD		09/29/2022	Various	148,522.000	10,102,546		9,585,937	7,561,883	597,134			597,134		9,585,937		516,609	516,609	157,410	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		03/10/2022	Unknown	11,548.000	485,131		456,649	416,536	40,113			40,113		456,649		28,482	28,482	10,105	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		12/06/2022	Various	691,861.000	8,377,330		6,667,077	6,468,900	198,177			198,177		6,667,077		1,710,253	1,710,253	575,974	
87612G-10-1	TARGA RESOURCES ORD		03/31/2022	MERRILL LYNCH PIERCE FENNER	158,814.000	12,201,760		8,611,801	8,296,443	315,357			315,357		8,611,801		3,589,960	3,589,960	55,585	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		12/12/2022	Various	213,859.000	5,540,367		3,331,173	4,762,640	(1,431,467)			(1,431,467)		3,331,173		2,209,194	2,209,194	390,720	
969457-10-0	WILLIAMS ORD		03/31/2022	Various	148,108.000	5,011,295		3,649,664	3,856,732	(207,069)			(207,069)		3,649,664		1,361,632	1,361,632	60,016	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						86,582,950	XXX	63,799,804	66,091,680	(4,205,323)			(4,205,323)		63,799,804		22,783,146	22,783,146	3,562,679	XXX
000000-00-0	TARGUS INC		10/31/2022	Adjustment	88,699.000	260,652		310,447	310,447						310,447		(49,794)	(49,794)	29,362	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		07/20/2022	DIRECT	43,620.000	4,362,000		4,362,000	4,362,000						4,362,000				83,502	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,622,652	XXX	4,672,447	4,672,447						4,672,447		(49,794)	(49,794)	112,864	XXX
723682-10-0	PIONEER FUND A		12/31/2022	Pioneer	1,314.991	43,363		44,164	49,707	(5,542)			(5,542)		44,164		(801)	(801)		
724010-10-3	PIONEER CORE EQTY A		12/31/2022	Pioneer	334.978	6,865		5,901	7,835	(1,935)			(1,935)		5,901		964	964		
72375Q-10-8	PIONEER MID CAP VAL A		12/31/2022	Pioneer	299.520	7,384		7,136	7,886	(750)			(750)		7,136		248	248		
72387W-40-8	PIONEER SEL MC GR A		12/31/2022	Pioneer	1,203.424	49,305		42,061	63,505	(21,444)			(21,444)		42,061		7,243	7,243		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						106,916	XXX	99,262	128,933	(29,671)			(29,671)		99,262		7,654	7,654		XXX
5989999997. Total - Common Stocks - Part 4						91,312,518	XXX	68,571,513	70,893,060	(4,234,993)			(4,234,993)		68,571,513		22,741,005	22,741,005	3,675,543	XXX
5989999998. Total - Common Stocks - Part 5						8,447,888	XXX	8,039,140							8,039,140		408,748	408,748	345,799	XXX
5989999999. Total - Common Stocks						99,760,406	XXX	76,610,653	70,893,060	(4,234,993)			(4,234,993)		76,610,653		23,149,754	23,149,754	4,021,342	XXX
5999999999. Total - Preferred and Common Stocks						129,295,316	XXX	106,260,653	100,559,622	(4,234,993)			(4,234,993)		106,260,653		23,034,663	23,034,663	4,477,468	XXX
6009999999 - Totals						5,788,884,929	XXX	5,910,155,503	4,973,281,059	(4,234,993)	(2,937,909)	18,654,838	(25,827,740)	21,756,267	5,853,194,520	(31,696,707)	(53,858,583)	(85,555,290)	166,705,867	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TJ-7	UNITED STATES TREASURY		11/02/2022	DEUTSCHE BANK SECURITIES, INC.	12/14/2022	MERRILL LYNCH PIERCE FENNER	12,000,000	9,749,531	10,720,234	9,753,348		3,817		3,817			966,886	966,886	112,011	78,261
91282C-DJ-7	UNITED STATES TREASURY		01/24/2022	Various	08/18/2022	Various	11,800,000	11,475,812	10,399,504	10,905,707		15,758	585,863	(570,105)			(506,203)	(506,203)	79,760	23,963
91282C-DP-3	UNITED STATES TREASURY		01/24/2022	Various	08/18/2022	Various	11,800,000	11,624,833	10,764,459	11,196,242		12,448	441,039	(428,591)			(431,783)	(431,783)	57,518	3,346
91282C-DW-8	UNITED STATES TREASURY		02/17/2022	RBC CAPITAL MARKETS, LLC	03/07/2022	MORGAN STANLEY CO	1,185,000	1,168,706	1,183,750	1,168,816		110		110			14,934	14,934	2,062	1,031
91282C-DY-4	UNITED STATES TREASURY		05/11/2022	Various	07/26/2022	Various	31,325,000	28,638,943	28,435,345	28,668,817		29,875		29,875			(233,472)	(233,472)	201,244	130,657
91282C-EB-3	UNITED STATES TREASURY		03/16/2022	DEUTSCHE BANK SECURITIES, INC.	03/24/2022	DEUTSCHE BANK SECURITIES, INC.	665,000	649,960	642,998	650,003		44		44			(7,006)	(7,006)	847	576
91282C-EE-7	UNITED STATES TREASURY		03/30/2022	Various	07/28/2022	Various	100,000,000	99,556,641	96,350,420	98,562,907		22,219	1,015,953	(993,734)			(2,212,487)	(2,212,487)	479,932	
91282C-EF-4	UNITED STATES TREASURY		03/30/2022	Various	06/28/2022	Various	100,000,000	100,224,609	97,340,071	100,217,069		(7,541)		(7,541)			(2,876,997)	(2,876,997)	452,459	
91282C-EM-9	UNITED STATES TREASURY		05/24/2022	Various	11/23/2022	Various	66,585,000	66,911,457	64,842,608	65,365,571		37,214	1,583,100	(1,545,886)			(522,963)	(522,963)	542,698	121,388
91282C-EN-7	UNITED STATES TREASURY		05/24/2022	Various	11/23/2022	Various	70,000,000	70,039,648	67,585,117	67,640,733		62,558	2,461,473	(2,398,915)			(55,616)	(55,616)	665,446	130,774
91282C-EP-2	UNITED STATES TREASURY		08/01/2022	Various	11/23/2022	Various	45,805,000	45,421,406	44,577,750	44,420,147		4,198	1,005,457	(1,001,259)			157,604	157,604	297,830	131,908
91282C-EV-9	UNITED STATES TREASURY		07/12/2022	Various	11/23/2022	Various	17,875,000	18,196,400	17,062,076	17,096,433		(3,259)	1,096,708	(1,099,968)			(34,357)	(34,357)	181,503	13,934
91282C-FC-0	UNITED STATES TREASURY		08/01/2022	NOMURA SECURITIES/FIXED INCOME	11/23/2022	CITIGROUP GLOBAL MARKETS, INC	620,000	618,595	575,559	618,659		64		64			(43,101)	(43,101)	5,307	88
91282C-FF-3	UNITED STATES TREASURY		11/02/2022	Various	12/14/2022	Various	16,450,000	15,453,211	15,364,511	15,459,210		5,999		5,999			(94,700)	(94,700)	81,024	48,043
91282C-FH-9	UNITED STATES TREASURY		09/12/2022	Various	11/23/2022	Various	50,000,000	49,387,695	48,171,328	48,017,707		58,757	1,428,746	(1,369,988)			153,621	153,621	351,001	53,954
91282C-FJ-5	UNITED STATES TREASURY		09/02/2022	JP MORGAN CHASE BANK/HSBCSI	11/23/2022	BMO CAPITAL MARKETS CORP	1,950,000	1,928,748	1,865,885	1,929,390		642		642			(63,506)	(63,506)	14,982	1,010
91282C-FT-3	UNITED STATES TREASURY		11/16/2022	Various	12/21/2022	Various	7,450,000	7,442,734	7,523,717	7,442,880		146		146			80,837	80,837	25,569	7,033
91282C-FV-8	UNITED STATES TREASURY		12/07/2022	Various	12/21/2022	Various	31,525,000	33,194,570	32,770,093	33,189,790		(4,780)		(4,780)			(419,697)	(419,697)	117,195	72,094
91282C-FW-6	UNITED STATES TREASURY		12/07/2022	BMO CAPITAL MARKETS CORP	12/28/2022	JP MORGAN CHASE BANK/HSBCSI	15,000,000	15,211,523	15,146,836	15,208,115		(3,409)		(3,409)			(61,279)	(61,279)	76,823	42,887
91282C-FY-2	UNITED STATES TREASURY		12/01/2022	Various	12/21/2022	Various	16,575,000	16,827,803	16,699,175	16,826,128		(1,675)		(1,675)			(126,953)	(126,953)	37,172	3,529
91282C-FZ-9	UNITED STATES TREASURY		12/07/2022	Various	12/28/2022	Various	125,000,000	126,288,086	125,239,257	126,276,801		(11,285)		(11,285)			(1,037,543)	(1,037,543)	316,707	77,713
0109999999. Subtotal - Bonds - U.S. Governments							733,610,000	730,010,913	713,260,693	720,614,473		221,899	9,618,339	(9,396,439)			(7,353,779)	(7,353,779)	4,099,090	942,190
00840K-AA-7	AG TTMT ESCROW ISSUER LLC		08/04/2022	MERRILL LYNCH PIERCE FENNER	08/08/2022	BAIRD ROBERT W & CO	100,000	100,000	101,750	100,000							1,750	1,750		
03065W-AC-9	AMCAR 2022-2 A2B - ABS		06/14/2022	JP MORGAN CHASE BANK/HSBCSI	09/26/2022	JP MORGAN CHASE BANK/HSBCSI	10,500,000	10,500,000	10,500,000	10,500,000									75,662	
10901A-AJ-5	BDF 2R BR - CDO		01/13/2022	CREDIT SUISEE FIRST BOSTON	06/10/2022	Unknown	2,000,000	1,996,000	1,873,920	1,996,326		326		326			(122,406)	(122,406)	41,115	15,166
12008R-AR-8	BUILDERS FIRSTSOURCE INC		06/01/2022	MERRILL LYNCH PIERCE FENNER	06/02/2022	Stifel, Nicolaus & Co., Inc.	1,000,000	1,000,000	1,001,250	1,000,000							1,250	1,250		
20826F-AY-2	CONOCOPHILLIPS CO		03/11/2022	CORPORATE REORGANIZATIONS	06/08/2022	DEUTSCHE BANK SECURITIES INC.	4,000,000	3,898,720	3,607,480	3,898,975		255		255			(291,495)	(291,495)	39,356	
237266-AJ-0	DARLING INGREDIENTS INC		05/31/2022	MERRILL LYNCH PIERCE FENNER	05/31/2022	BAIRD ROBERT W & CO	100,000	100,000	101,250	100,000							1,250	1,250		
27034R-AA-1	EARTHSTONE ENERGY HOLDINGS LLC		04/07/2022	RBC CAPITAL MARKETS, LLC	04/07/2022	RBC CAPITAL MARKETS, LLC	100,000	100,000	101,250	100,000							1,250	1,250		
29272W-AF-6	ENERGIZER HOLDINGS INC		03/03/2022	MERRILL LYNCH PIERCE FENNER	03/03/2022	MIZUHO_SECURITIES	500,000	500,000	503,125	500,000							3,125	3,125		
364760-AP-3	GAP INC		01/19/2022	GOLDMAN	08/02/2022	Barclays Capital	500,000	473,125	366,250	474,744		1,619		1,619			(108,494)	(108,494)	15,457	5,740
527298-BM-4	LEVEL 3 FINANCING INC		08/09/2022	DEUTSCHE BANK SECURITIES, INC.	09/23/2022	Call @ 100.00	1,000,000	990,000	1,017,500	990,392		392		392			9,608	9,608	41,271	16,917
548661-EM-5	LOWE'S COMPANIES INC		09/06/2022	GOLDMAN SACHS AND CO. LLC	10/04/2022	JANE STREET EXECUTION SERVICES LLC	1,550,000	1,544,467	1,475,895	1,544,490		24		24			(68,596)	(68,596)	6,781	
65342R-AD-2	NFP CORP		01/12/2022	MERRILL LYNCH PIERCE FENNER	01/12/2022	BAIRD ROBERT W & CO	500,000	493,750	496,250	493,750							2,500	2,500	15,469	15,469
65409Q-BD-3	NIELSEN FINANCE LLC		05/19/2022	GOLDMAN	10/11/2022	Call @ 100.00	500,000	477,500	500,000	478,658		1,158		1,158			21,342	21,342	20,469	4,063
78573N-AH-5	SABRE GLBL INC		11/21/2022	MERRILL LYNCH PIERCE FENNER	11/22/2022	BAIRD ROBERT W & CO	500,000	490,670	502,500	490,670							11,830	11,830		
817609-AB-6	TERMINIX COMPANY LLC		07/07/2022	Various	11/02/2022	Call @ 100.00	1,524,000	1,733,133	1,714,773	1,721,213		(11,919)		(11,919)			(197,213)	(197,213)	273,404	45,868
829259-AU-4	SINCLAIR TELEVISION GROUP INC		04/07/2022	RBC CAPITAL MARKETS, LLC	04/18/2022	Call @ 100.00	2,000,000	2,035,000	2,039,160	2,034,557		(443)		(443)			(34,557)	(34,557)	50,910	8,486
880349-AR-6	TENNECO INC		10/06/2022	BAIRD ROBERT W & CO	11/14/2022	Call @ 100.00	4,000,000	3,988,500	4,066,680	3,988,821		321		321			11,179	11,179	134,458	35,694
90184L-AP-7	TWITTER INC		02/23/2022	JP MORGAN CHASE BANK/HSBCSI	05/26/2022	BAIRD ROBERT W & CO	500,000	500,000	496,250	500,000							(3,750)	(3,750)	6,667	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
96042W-AC-1	WLAKE 2022-1 A2B - ABS		03/09/2022	JP MORGAN CHASE BANK/HSBCSI	10/21/2022	Various	1,000,000	1,000,000	998,234	1,000,000							(1,766)	(1,766)	10,575	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							31,874,000	31,920,865	31,463,516	31,912,597		(8,267)		(8,267)			(763,193)	(763,193)	731,592	147,402
000000-00-0	HOLLEY PURCHASER, INC. - DELAYED TERM LO		01/01/2022	DIRECT	06/15/2022	Redemption @ 100.00	20,000	20,000	20,000	20,000									249	
000000-00-0	VFH PARENT LLC - TERM LOAN B		01/07/2022	DIRECT	08/19/2022	DIRECT	200,000	199,500	195,000	199,544		44		44			(4,544)	(4,544)	4,884	
000000-00-0	Griffon Corporation		01/19/2022	DIRECT	01/19/2022	DIRECT	125,000	124,688	125,156	124,688							469	469		
000000-00-0	AMERICAN AUTO AUCTION GROUP, LLC - TERM		01/31/2022	DIRECT	10/05/2022	Redemption @ 100.00	350,000	346,500	319,855	346,906		406		406			(27,051)	(27,051)	14,326	
00149H-AC-8	RELADYNE INC. - TERM LOAN		01/26/2022	DIRECT	06/09/2022	DIRECT	250,000	248,750	243,125	248,814		64		64			(5,689)	(5,689)	4,232	
26483N-AS-9	DUN & BRADSTREET CORPORATION, THE - TERM		01/07/2022	DIRECT	11/30/2022	Redemption @ 100.00	200,000	198,500	196,766	198,690		190		190			(1,924)	(1,924)	8,702	
31556P-AB-3	GOLDEN NUGGET, INC. - TERM LOAN B		01/13/2022	DIRECT	01/14/2022	DIRECT	100,675	100,423	101,053	100,424							629	629		
43289D-AH-6	Refinanced Series B-2 Term Loan:Hilton W		07/27/2022	DIRECT	12/16/2022	DIRECT	700,000	689,500	696,062	690,217		717		717			5,846	5,846	2,893	
47075#-AA-5	Jamshid Ventures LLC		07/20/2022	DIRECT	12/20/2022	Redemption @ 100.00	444,149	444,149	444,149	444,149									19,579	
62984C-AE-3	BENGAL DEBT MERGER SUB, LLC - DELAYED DR		01/20/2022	DIRECT	03/31/2022	Redemption @ 100.00	13,636	13,602	13,636	13,603		1		1			33	33	61	
89364M-BS-2	TRANSDIGM INC.		08/18/2022	DIRECT	12/14/2022	Redemption @ 100.00	200,000	198,433	198,753	198,664		231		231			89	89	6,664	
C9413P-BD-4	BAUSCH HEALTH COMPANIES INC. - TERM LOAN	A	01/27/2022	DIRECT	09/30/2022	Redemption @ 100.00	500,000	487,631	399,406	488,276		645		645			(88,870)	(88,870)	8,749	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							3,103,460	3,071,676	2,952,962	3,073,973		2,297		2,297			(121,011)	(121,011)	70,339	
2509999998. Total - Bonds							768,587,460	765,003,453	747,677,171	755,601,043		215,929	9,618,339	(9,402,410)			(8,237,984)	(8,237,984)	4,901,021	1,089,592
4509999998. Total - Preferred Stocks																				
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		01/21/2022	Various	06/29/2022	Various	16,415.000	479,257	407,818	479,257							(71,440)	(71,440)	21,011	
29273V-10-0	ENERGY TRANSFER UNT		07/08/2022	Various	12/02/2022	SCOTIABANK	96,884.000	934,960	1,209,453	934,960							274,493	274,493	63,241	
29336T-10-0	ENLINK MIDSTREAM COM UNT		02/07/2022	Various	03/31/2022	MERRILL LYNCH PIERCE FENNER	74,776.000	585,838	718,624	585,838							132,785	132,785	6,198	
294600-10-1	EQUITRANS MIDSTREAM ORD		01/11/2022	Various	02/04/2022	COWEN & CO.	43,727.000	454,382	315,366	454,382							(139,016)	(139,016)	6,559	
718546-10-4	PHILLIPS 66 ORD		03/10/2022	Various	03/25/2022	Various	5,774.000	485,131	482,355	485,131							(2,776)	(2,776)		
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		08/16/2022	Various	12/06/2022	Various	151,897.000	1,720,513	1,855,196	1,720,513							134,683	134,683	74,922	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		08/24/2022	Various	12/07/2022	Various	127,940.000	3,379,058	3,459,077	3,379,058							80,019	80,019	173,867	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								8,039,140	8,447,888	8,039,140							408,748	408,748	345,799	
5989999998. Total - Common Stocks								8,039,140	8,447,888	8,039,140							408,748	408,748	345,799	
5999999999. Total - Preferred and Common Stocks								8,039,140	8,447,888	8,039,140							408,748	408,748	345,799	
6009999999 - Totals								773,042,593	756,125,059	763,640,182		215,929	9,618,339	(9,402,410)			(7,829,236)	(7,829,236)	5,246,820	1,089,592

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	8BI	181,150,178		46,999,737		
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	8BI	11,065,370		3,023,359		
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	8BI	42,035,722		25,927		
1299999. Subtotal - Common Stock - U.S. Life Insurer						234,251,270		50,049,023	XXX	XXX
1899999. Total Common Stocks						234,251,270		50,049,023	XXX	XXX
1999999 - Totals						234,251,270		50,049,023	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			12/14/2022	Various	03/23/2023	20,804,616		45,024			21,000,000	20,759,593			0.000	4.241	N/A		
UNITED STATES TREASURY			12/08/2022	NOMURA SECURITIES/FIXED INCOME	04/20/2023	4,933,820		11,536			5,000,000	4,922,284			0.000	4.502	N/A		
UNITED STATES TREASURY			12/09/2022	NOMURA SECURITIES/FIXED INCOME	05/18/2023	4,914,270		11,264			5,000,000	4,903,007			0.000	4.658	N/A		
UNITED STATES TREASURY			12/09/2022	MORGAN STANLEY CO	06/15/2023	4,895,042		11,450			5,000,000	4,883,592			0.000	4.754	N/A		
UNITED STATES TREASURY			12/14/2022	BMO CAPITAL MARKETS CORP	07/13/2023	4,883,396		7,250			5,000,000	4,876,146			0.000	4.511	N/A		
UNITED STATES TREASURY			12/14/2022	BMO CAPITAL MARKETS CORP	08/10/2023	4,867,093		10,224			5,000,000	4,856,869			0.000	4.496	N/A		
UNITED STATES TREASURY			12/14/2022	BMO CAPITAL MARKETS CORP	09/07/2023	4,849,936		7,232			5,000,000	4,842,704			0.000	4.512	N/A		
UNITED STATES TREASURY			12/08/2022	Various	03/09/2023	19,842,553		45,252			20,000,000	19,797,301			0.000	4.333	N/A		
UNITED STATES TREASURY			12/14/2022	Various	03/16/2023	20,820,586		45,205			21,000,000	20,775,381			0.000	4.260	N/A		
UNITED STATES TREASURY			12/08/2022	Various	03/30/2023	19,797,203		43,786			20,000,000	19,753,417			0.000	4.258	N/A		
UNITED STATES TREASURY			12/14/2022	NOMURA SECURITIES/FIXED INCOME	10/05/2023	4,830,780		7,331			5,000,000	4,823,449			0.000	4.584	N/A		
UNITED STATES TREASURY			12/08/2022	Various	04/06/2023	19,780,339		43,932			20,000,000	19,736,407			0.000	4.276	N/A		
UNITED STATES TREASURY			12/08/2022	MORGAN STANLEY CO	04/13/2023	4,939,841		11,206			5,000,000	4,928,635			0.000	4.368	N/A		
UNITED STATES TREASURY			12/08/2022	NOMURA SECURITIES/FIXED INCOME	04/27/2023	4,929,159		11,603			5,000,000	4,917,556			0.000	4.533	N/A		
UNITED STATES TREASURY			12/08/2022	MORGAN STANLEY CO	05/04/2023	4,924,304		11,693			5,000,000	4,912,611			0.000	4.572	N/A		
UNITED STATES TREASURY			12/14/2022	NOMURA SECURITIES/FIXED INCOME	11/02/2023	4,814,014		7,318			5,000,000	4,806,696			0.000	4.586	N/A		
UNITED STATES TREASURY			12/08/2022	WELLS FARGO	05/11/2023	4,919,017		11,836			5,000,000	4,907,181			0.000	4.634	N/A		
UNITED STATES TREASURY			12/09/2022	NOMURA SECURITIES/FIXED INCOME	05/25/2023	4,909,480		11,315			5,000,000	4,898,165			0.000	4.684	N/A		
UNITED STATES TREASURY			12/09/2022	MORGAN STANLEY CO	06/01/2023	4,904,860		11,341			5,000,000	4,893,518			0.000	4.700	N/A		
UNITED STATES TREASURY			12/14/2022	NOMURA SECURITIES/FIXED INCOME	11/30/2023	4,796,662		7,328			5,000,000	4,789,334			0.000	4.604	N/A		
UNITED STATES TREASURY			12/09/2022	WELLS FARGO	06/08/2023	4,899,907		11,403			5,000,000	4,888,504			0.000	4.730	N/A		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						179,256,878		384,527			182,000,000	178,872,350			XXX	XXX	XXX		
0109999999. Total - U.S. Government Bonds						179,256,878		384,527			182,000,000	178,872,350			XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
SPRINT LLC			09/29/2022	Barclays Capital	09/15/2023	2,025,860		(9,140)			2,000,000	2,035,000	46,375		7.875	5.959	MS		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,025,860		(9,140)			2,000,000	2,035,000	46,375		XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,025,860		(9,140)			2,000,000	2,035,000	46,375		XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
CROWN FINANCE US, INC. - DIP FACILITY			10/14/2022	DIRECT	09/07/2023	2,340,839		(10,761)			2,303,339	2,351,599	33,165		10.000	7.820	N/A		
CROWN FINANCE US, INC. - DELAYED DRAW TE			10/14/2022	DIRECT	09/07/2023	196,689		(985)			193,798	197,674			10.000	7.882	N/A		
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						2,537,528		(11,746)			2,497,138	2,549,274	33,165		XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans						2,537,528		(11,746)			2,497,138	2,549,274	33,165		XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						181,282,738		375,388			184,000,000	180,907,350	46,375		XXX	XXX	XXX		
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						2,537,528		(11,746)			2,497,138	2,549,274	33,165		XXX	XXX	XXX		
2509999999. Total Bonds						183,820,266		363,642			186,497,138	183,456,624	79,540		XXX	XXX	XXX		
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						183,820,266		363,642			XXX	183,456,624	79,540		XXX	XXX	XXX		

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 133,958,640	1B ..$ 45,298,238	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$ 2,025,860	3B ..$	3C ..$				
1D	4A ...$	4B ..$ 2,537,528	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.010821C SGIXCGMS EUR001/|.010821C|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	01/08/2021	01/09/2023	3,757	1,418,980	377.74	50,675			558					(25,442)				0010
.011421W EEJ EUR001/17/23|.011421W|EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/14/2021	01/17/2023	22,326	3,200,000	143.33	140,800			899		899	(197,259)					0010
.R011421 SPX EUR001/17/23|.R011421|SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	01/14/2021	01/17/2023	547	2,074,984	3795.54	224,308			52,828		52,828	(543,990)					0010
.011521B SGIXCGMS EUR001/|.011521B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	01/15/2021	01/17/2023	3,909	1,475,398	377.41	50,625			1,114					(25,417)				0010
.012221Q SGIXCGMS EUR001/|.012221Q|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	01/22/2021	01/23/2023	3,849	1,459,712	379.28	50,802			1,537					(25,506)				0010
.012221X PDLV5E EUR001/17|.012221X|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	01/22/2021	01/17/2023	962	406,710	422.83	14,194			315					(7,186)				0010
.012221W PDLV5E EUR001/09|.012221W|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	01/22/2021	01/09/2023	1,433	609,308	425.17	19,559			219					(10,013)				0010
.012921B SGIXCGMS EUR001/|.012921B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	01/29/2021	01/30/2023	4,217	1,592,564	377.63	46,348			1,849					(23,269)				0010
.020921B SGIXCGMS EUR002/|.020921B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	02/09/2021	02/07/2023	5,426	2,035,381	375.11	73,632			3,753					(37,019)				0010
.R021621 SPX EUR002/14/23|.R021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2023	493	1,940,000	3932.59	224,167			35,574		35,574	(452,218)					0010
.021621W EEJ EUR002/14/23|.021621W|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2023	21,073	3,065,000	145.45	134,554			1,646		1,646	(155,386)					0010
.021721J PDLV5E EUR002/07|.021721J|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/17/2021	02/07/2023	1,055	447,753	424.36	13,836			713					(7,033)				0010
.021721I PDLV5E EUR001/30|.021721I|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/17/2021	01/30/2023	605	256,297	423.71	8,048			329					(4,137)				0010
.021721H PDLV5E EUR001/23|.021721H|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/17/2021	01/23/2023	816	347,125	425.21	10,275			322					(5,335)				0010
.021721B SGIXCGMS EUR002/|.021721B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	02/17/2021	02/14/2023	3,984	1,487,031	373.29	51,587			3,131					(25,972)				0010
.021721K PDLV5E EUR002/14|.021721K|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	02/17/2021	02/14/2023	833	351,016	421.62	11,970			726					(6,026)				0010
.022321P SGIXCGMS EUR002/|.022321P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	02/23/2021	02/21/2023	2,127	788,535	370.7	27,440			1,928					(13,796)				0010
.A030221 SGIXCGMS EUR002/|.A030221|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale	SNZ2OJLFK8MNNCLQOF39	03/02/2021	02/28/2023	7,370	2,720,098	369.06	95,962			7,666					(48,245)				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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.030921V SGIXCGMS EUR003/|.030921V|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/09/2021	03/07/2023	4,641	1,699,587	366.19	63,632			5,697					(31,991)				0010
.A031521 EEJ EUR003/14/23|.A031521| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2023	20,505	2,965,000	144.6	130,460			6,390		6,390	(160,476)						0010
.Y031521 SPX EUR003/14/23|.Y031521| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2023	469	1,860,004	3968.94	202,740			44,762		44,762	(409,855)						0010
.031621I PDLV5E EUR002/21|.031621I|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/21/2023	670	280,716	419.14	7,972			577					(4,128)				0010
.031621J PDLV5E EUR002/28|.031621J|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/28/2023	1,030	428,377	415.84	13,794			1,124		2			(7,071)				0010
.031621D SGIXCGMS EUR003/|.031621D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/16/2021	03/14/2023	1,945	716,904	368.56	25,481			2,527			(12,811)						0010
.031621K PDLV5E EUR003/07|.031621K|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	03/07/2023	561	231,500	412.57	8,380			758		6			(4,254)				0010
.032321D SGIXCGMS EUR003/|.032321D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/23/2021	03/21/2023	7,162	2,637,583	368.27	93,537			10,178			(47,026)						0010
.033021C SGIXCGMS EUR003/|.033021C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/30/2021	03/28/2023	5,407	1,992,187	368.42	67,863			8,039			(34,118)						0010
.033021A SGIXCGMS EUR003/|.033021A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/30/2021	03/21/2023	881	324,265	368.27	11,042			1,213			(5,605)						0010
.040821B SGIXCGMS EUR004/|.040821B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/08/2021	04/06/2023	4,397	1,630,983	370.93	58,964			7,737			(29,844)						0010
.X041421 SPX EUR004/14/23|.X041421| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/14/2021	04/14/2023	507	2,090,000	4124.66	210,463			35,587		35,587	(400,354)						0010
.041421Y EEJ EUR004/14/23|.041421Y| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2023	23,578	3,400,000	144.2	149,940			13,923		13,923	(187,059)						0010
.041521B SGIXCGMS EUR004/|.041521B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/06/2023	1,534	568,873	370.93	20,904			2,770			(10,683)						0010
.041521H PDLV5E EUR003/14|.041521H|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/14/2023	2,827	1,172,358	414.7	47,012			4,877		25			(24,725)				0010
.041521K PDLV5E EUR004/10|.041521K|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	04/10/2023	3,970	1,655,934	417.13	62,429			8,572		75			(31,604)				0010
.041521J PDLV5E EUR003/28|.041521J|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/28/2023	982	408,683	416.05	15,816			1,921		13			(8,154)				0010
.041521D SGIXCGMS EUR004/|.041521D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/14/2023	8,452	3,136,820	371.14	114,692			16,294			(57,741)						0010
.041521I PDLV5E EUR003/21|.041521I|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/21/2023	943	390,485	414.27	15,932			1,795		15			(8,295)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042121P EEJ EUR002/14/23|.042121P|EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/21/2021	.02/14/2023	2,372	345,000	145.45	13,041			867		185			(7,190)				0010
.042121Q EEJ EUR004/14/23|.042121Q|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/21/2021	.04/14/2023	2,878	415,000	144.2	18,177			2,597		1,699			(9,202)				0010
.042221B SGIXCGMS EUR004/|.042221B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.04/22/2021	.04/21/2023	4,664	1,731,555	371.25	60,074			9,115					(30,244)				0010
.042921B SGIXCGMS EUR004/|.042921B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.04/29/2021	.04/28/2023	5,204	1,922,276	369.4	67,441			10,884					(33,953)				0010
.051021B SGIXCGMS EUR005/|.051021B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.05/10/2021	.05/08/2023	7,883	2,943,767	373.43	95,700			16,741					(48,114)				0010
.D051421 EEJ EUR005/15/23|.D051421|EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/14/2021	.05/15/2023	22,881	3,315,000	144.88	146,523			14,719		14,719	(171,857)						0010
.AB51421 SPX EUR005/15/23|.AB51421|SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.05/14/2021	.05/15/2023	486	2,030,000	4173.85	198,361			38,561		38,561	(367,823)						0010
.051421U EEJ EUR005/15/23|.051421U|EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/14/2021	.05/15/2023	6,350	920,000	144.88	40,664			7,495		4,085			(20,416)				0010
.051721B SGIXCGMS EUR005/|.051721B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.05/17/2021	.05/15/2023	2,720	1,000,144	367.65	34,059			6,286		1			(17,123)				0010
.0524210 SGIXCGMS EUR005/|.0524210|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.05/24/2021	.05/22/2023	1,650	606,650	367.72	22,057			4,284		1			(11,089)				0010
.052421N SGIXCGMS EUR005/|.052421N|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.05/24/2021	.05/15/2023	1,589	584,049	367.65	21,192			3,950					(10,758)				0010
.060121E PDLV5E EUR004/14|.060121E|PDLV5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.06/01/2021	.04/14/2023	2,855	1,193,378	417.93	44,632			6,760		51			(23,957)				0010
.060121H PDLV5E EUR005/08|.060121H|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.06/01/2021	.05/08/2023	1,921	815,528	424.5	24,711			4,458		17			(12,812)				0010
.060121B SGIXCGMS EUR005/|.060121B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.06/01/2021	.05/30/2023	4,806	1,778,919	370.13	62,673			12,863		1			(31,509)				0010
.060121J PDLV5E EUR005/22|.060121J|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.06/01/2021	.05/22/2023	4,865	2,055,219	422.44	67,617			13,278		115			(34,373)				0010
.060121F PDLV5E EUR004/21|.060121F|PDLV5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.06/01/2021	.04/21/2023	2,609	1,098,333	420.91	37,343			5,979		29			(19,840)				0010
.060121G PDLV5E EUR004/28|.060121G|PDLV5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.06/01/2021	.04/28/2023	894	374,595	419.0	13,673			2,305		21			(7,191)				0010
.060121I PDLV5E EUR005/15|.060121I|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.06/01/2021	.05/15/2023	3,502	1,480,426	422.75	48,114			9,068		62			(24,700)				0010
.060821B SGIXCGMS EUR006/|.060821B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.06/08/2021	.06/07/2023	1,897	705,142	371.73	25,305			5,465		1			(12,705)				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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.0614210 EEJ EUR006/14/23|.061421Q| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2023	5,171	765,000	147.95	34,196			7,703		1,756			(17,145)				0010
.061421Y EEJ EUR006/14/23|.061421Y| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2023	17,405	2,575,000	147.95	115,103			5,912		5,912	(104,579)						0010
.T061421 SPX EUR006/14/23|.T061421| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	395	1,680,018	4255.15	159,936			30,137		30,137	(280,725)						0010
.061521B SGIXCGMS EUR006/|.061521B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	06/15/2021	06/14/2023	4,474	1,671,889	373.65	58,213			13,132		1			(29,227)				0010
.062121S EEJ EUR001/17/23|.062121S| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	01/17/2023	3,140	450,000	143.33	24,255			126		126	(27,740)						0010
.AF62121 PDLV5E EUR006/14|.AF62121|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/14/2023	2,905	1,235,016	425.12	38,656			8,793		75			(19,569)				0010
.AD62121 PDLV5E EUR005/30|.AD62121|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	05/30/2023	3,515	1,486,697	422.91	49,804			10,511		95			(25,749)				0010
.AE62121 PDLV5E EUR006/07|.AE62121|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/07/2023	5,835	2,471,753	423.64	81,074			17,827		169			(41,445)				0010
.G062221 SGIXCGMS EUR006/|.G062221|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	06/22/2021	06/21/2023	5,313	1,975,554	371.82	69,762			16,409		3			(35,025)				0010
.062921A SGIXCGMS EUR005/|.062921A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	06/29/2021	05/30/2023	1,004	371,710	370.13	13,979			2,984					(7,310)				0010
.062921B SGIXCGMS EUR006/|.062921B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	06/29/2021	06/28/2023	1,056	393,408	372.56	13,865			3,395		1			(6,961)				0010
.070721S EEJ EUR007/07/23|.070721S| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2023	3,954	585,000	147.95	26,033			6,687		1,662			(13,052)				0010
.070821B SGIXCGMS EUR007/|.070821B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	07/08/2021	07/07/2023	1,826	689,297	377.54	24,483			6,315					(12,326)				0010
.070821F PDLV5E EUR006/28|.070821F|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/08/2021	06/28/2023	3,624	1,535,792	423.82	61,278			15,234		165			(31,238)				0010
.070821E PDLV5E EUR006/21|.070821E|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/08/2021	06/21/2023	2,426	1,025,902	422.95	41,857			10,095		111			(21,548)				0010
.E071421 EEJ EUR007/14/23|.E071421| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2023	18,771	2,790,000	148.63	124,155			6,938		6,938	(107,221)						0010
.Y071421 SPX EUR007/14/23|.Y071421| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2023	395	1,730,000	4374.3	171,011			25,249		25,249	(257,126)						0010
.072121S EEJ EUR007/14/23|.072121S| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/14/2023	3,095	460,000	148.63	20,148			5,421		1,144			(10,200)				0010
.072121T EEJ EUR007/21/23|.072121T| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2023	2,458	365,000	148.49	16,243			4,485		1,002			(8,144)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.072221Q SGIXGMS EUR007/1.072221Q SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	07/22/2021	07/21/2023	3,520	1,337,886	380.09	48,082			13,330		1			(24,207)				0010
.072221U PDLV5E EUR007/14.072221U PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/14/2023	4,323	1,854,159	428.88	66,379			17,935		109			(33,744)				0010
.072221O SGIXGMS EUR007/1.0722210 SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	07/22/2021	07/14/2023	2,633	995,383	378.07	38,176			10,315		1			(19,407)				0010
.072221T PDLV5E EUR007/07.072221T PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/07/2023	3,180	1,363,748	428.88	48,549			12,769		68			(24,923)				0010
.072921B SGIXGMS EUR007/1.072921B SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	07/29/2021	07/28/2023	3,302	1,260,766	381.79	45,373			13,017		1			(22,843)				0010
.080921R EEJ EUR008/07/23.080921R| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/07/2023	2,087	310,000	148.54	13,764			4,133		946			(6,920)				0010
.081021C SGIXGMS EUR008/1.081021C SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	08/10/2021	08/07/2023	3,163	1,214,620	384.01	42,985			12,925					(21,641)				0010
.081021G PDLV5E EUR007/28.081021G PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/28/2023	3,207	1,386,051	432.19	47,403			13,790		60			(24,199)				0010
.081021F PDLV5E EUR007/21.081021F PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/21/2023	3,965	1,704,451	429.85	62,553			17,759		97			(32,249)				0010
.081021A SGIXGMS EUR007/1.081021A SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	08/10/2021	07/28/2023	1,448	552,721	381.79	20,934			6,090					(10,687)				0010
.D081621 EEJ EUR008/14/23.D081621| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/14/2023	20,330	3,035,000	149.29	135,058			8,004		8,004	(110,749)						0010
.Y081621 SPX EUR008/14/23.Y081621| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/14/2023	516	2,310,000	4479.71	227,535			28,780		28,780	(308,540)						0010
.081621V EEJ EUR008/14/23.081621V| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/14/2023	10,516	1,570,000	149.29	69,865			21,652		4,140			(35,125)				0010
.081721B SGIXGMS EUR008/1.081721B SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	08/17/2021	08/14/2023	5,588	2,156,646	385.97	73,365			22,769		1			(36,936)				0010
.082421Q PDLV5E EUR006/07.082421Q PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	06/07/2023	1,280	542,069	423.64	24,989			6,036		36			(14,032)				0010
.082421W PDLV5E EUR008/14.082421W|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	08/14/2023	5,015	2,195,442	437.79	66,961			20,984		49			(34,040)				0010
.082421U PDLV5E EUR007/28.082421U PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	07/28/2023	1,039	449,235	432.19	16,307			4,839		19			(8,491)				0010
.082421N SGIXGMS EUR008/1.082421N SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	08/24/2021	08/21/2023	1,182	454,853	384.67	16,341			5,229					(8,227)				0010
.082421V PDLV5E EUR008/07.082421V|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	08/07/2023	6,862	2,970,075	432.81	106,329			32,601		141			(54,585)				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)
.082421T PDLV5E EUR007/21|.082421T|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	07/21/2023	951	408,816	429.85	15,944			4,618		23			(8,385)				0010
.082421S PDLV5E EUR007/14|.082421S|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	07/14/2023	870	373,284	428.88	14,931			4,216		22			(7,933)				0010
.082421R PDLV5E EUR007/07|.082421R|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	07/07/2023	907	389,182	428.88	15,489			4,260		19			(8,314)				0010
.083021U EEJ EUR008/21/23|.083021U| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/21/2023	5,670	845,000	149.02	40,307			13,006		2,516			(20,462)				0010
.083021W EEJ EUR008/28/23|.083021W| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/28/2023	3,028	455,000	150.25	20,248			6,666		1,036			(10,180)				0010
.083121J SGIXCGMS EUR008/|.083121J|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/31/2021	08/21/2023	1,067	410,335	384.67	14,283			4,615					(7,261)				0010
.083121L SGIXCGMS EUR008/|.083121L|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/31/2021	08/28/2023	834	320,440	384.05	11,456			3,777					(5,767)				0010
.090721V EEJ EUR009/07/23|.090721V| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2023	2,569	385,000	149.86	17,171			5,873		1,040			(8,609)				0010
.090821L PDLV5E EUR008/28|.090821L|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/28/2023	4,910	2,141,119	436.03	73,869			24,623		89			(37,604)				0010
.090821B SGIXCGMS EUR009/|.090821B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/08/2021	09/07/2023	2,792	1,066,408	382.01	37,491			12,841		2			(18,823)				0010
.090821J PDLV5E EUR008/21|.090821J|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/21/2023	6,197	2,705,518	436.59	91,176			29,793		88			(46,872)				0010
.A091421 EEJ EUR009/14/23|.A091421| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2023	36,514	5,460,000	149.53	243,516			16,766		16,766	(196,193)						0010
.V091421 SPX EUR009/14/23|.V091421| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	536	2,380,009	4443.05	247,996			42,575		42,575	(328,062)						0010
.091421T EEJ EUR009/14/23|.091421T| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2023	9,195	1,375,000	149.53	61,325			21,565		4,222			(30,747)				0010
.091521B SGIXCGMS EUR009/|.091521B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/15/2021	09/14/2023	4,232	1,616,027	381.83	57,136			20,120		4			(28,686)				0010
.092221S PDLV5E EUR009/07|.092221S|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/22/2021	09/07/2023	6,120	2,655,927	433.96	78,615			27,455		189			(40,245)				0010
.092221U PDLV5E EUR009/14|.092221U|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/22/2021	09/14/2023	6,506	2,820,741	433.58	84,904			30,188		240			(43,042)				0010
.092221P SGIXCGMS EUR009/|.092221P|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/22/2021	09/21/2023	3,899	1,464,236	375.55	54,312			19,648		14			(27,268)				0010
.092821S EEJ EUR009/28/23|.092821S| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2023	1,841	270,000	146.64	12,042			4,466		1,720			(6,038)				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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.092921B SGIXCGMS EUR009/ | .092921B | SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/01/2021	09/28/2023	5,413	2,014,965	372.24	71,507			26,557		44			(35,901)				0010
.100721R EEJ EUR010/09/23 | .100721R | EEJ EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/09/2023	4,477	660,000	147.41	29,304			11,327		3,724			(14,712)				0010
.100821H PDLV5E EUR009/21 | .100821H | PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2021	09/21/2023	5,042	2,167,568	429.91	61,559			22,867		363			(31,736)				0010
.100821Y SGIXCGMS EUR010/ | .100821Y | SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/08/2021	10/09/2023	2,810	1,047,090	372.59	37,321			14,445		26			(18,763)				0010
.100821W SGIXCGMS EUR009/ | .100821W | SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/08/2021	09/28/2023	681	253,466	372.24	9,070			3,425		5			(4,630)				0010
.100821J PDLV5E EUR009/28 | .100821J | PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/08/2021	09/28/2023	4,791	2,032,378	424.19	70,727			26,708		832			(36,105)				0010
.101421S EEJ EUR008/14/23 | .101421S | EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	08/14/2023	3,751	560,000	149.29	23,856			1,477		1,477	(20,435)						0010
.101421T EEJ EUR009/14/23 | .101421T | EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/14/2023	10,667	1,595,000	149.53	68,107			4,898		4,898	(57,313)						0010
.Z101421 SPX EUR010/16/23 | .Z101421 | SPX EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/16/2023	429	1,904,990	4438.26	202,311			41,800		41,800	(262,238)						0010
.101421R EEJ EUR006/14/23 | .101421R | EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	06/14/2023	2,940	435,000	147.95	19,836			999		999	(17,667)						0010
.E101421 EEJ EUR010/16/23 | .E101421 | EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/16/2023	37,466	5,600,000	149.47	247,520			20,824		20,824	(203,009)						0010
.101421P EEJ EUR004/14/23 | .101421P | EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	04/14/2023	3,294	475,000	144.2	28,120			1,945		1,945	(26,133)						0010
.101421Q EEJ EUR005/15/23 | .101421Q | EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	05/15/2023	1,864	270,000	144.88	15,390			1,199		1,199	(13,997)						0010
.101421X EEJ EUR010/16/23 | .101421X | EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/16/2023	11,173	1,670,000	149.47	73,814			29,201		6,210			(37,008)				0010
.101521D PDLV5E EUR010/09 | .101521D | PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2021	10/10/2023	12,647	5,392,634	426.39	186,046			72,767		1,863			(94,184)				0010
.101521F PDLV5E EUR010/16 | .101521F | PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/15/2021	10/16/2023	3,609	1,545,187	428.17	50,373			19,955		449			(25,290)				0010
.101521B SGIXCGMS EUR010/ | .101521B | SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/15/2021	10/16/2023	6,032	2,251,821	373.32	82,697			32,760		56			(41,519)				0010
.102221W SGIXCGMS EUR009/ | .102221W | SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/22/2021	09/07/2023	1,209	461,877	382.01	11,692			4,275		1			(6,266)				0010
.102221Y SGIXCGMS EUR010/ | .102221Y | SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/22/2021	10/23/2023	1,897	708,580	373.56	25,266			10,252		19			(12,685)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102821S EEJ EUR010/30/23|.102821S|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/30/2023	1,687	255,000	151.17	11,271			4,676		696			(5,651)				0010
.102921H PDLV5E EUR010/30|.102921H|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/30/2023	12,584	5,397,613	428.93	181,900			75,562		1,646			(91,325)				0010
.102921F PDLV5E EUR010/23|.102921F|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/23/2023	4,506	1,927,558	427.77	67,272			27,563		636			(34,103)				0010
.102921B SGIXCGMS EUR010/|.102921B|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	10/29/2021	10/30/2023	1,989	745,711	374.88	25,840			10,734		18			(12,973)				0010
.102921D PDLV5E EUR010/16|.102921D|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/16/2023	2,457	1,052,145	428.17	35,983			14,535		305			(18,421)				0010
.110821T EEJ EUR011/07/23|.110821T|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2023	3,027	460,000	151.97	20,332			8,670		1,097			(10,208)				0010
.110921A SGIXCGMS EUR010/|.110921A|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/09/2021	10/30/2023	471	176,400	374.88	7,981			3,361		4			(4,063)				0010
.110921C SGIXCGMS EUR011/|.110921C|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/09/2021	11/07/2023	2,756	1,052,398	381.85	37,785			16,157		8			(19,023)				0010
.Y111521 SPX EUR011/14/23|.Y111521|SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/15/2021	11/14/2023	450	2,105,000	4682.8	229,656			24,704		24,704	(228,498)						0010
.B111521 EEJ EUR011/14/23|.B111521|EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2023	38,317	5,815,000	151.76	255,860			15,138		15,138	(175,920)						0010
.111521T EEJ EUR011/14/23|.111521T|EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2023	2,010	305,000	151.76	13,420			5,852		794			(6,738)				0010
.111621B SGIXCGMS EUR011/|.111621B|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/16/2021	11/14/2023	605	229,686	379.37	7,919			3,458		3			(3,981)				0010
.111621C PDLV5E EUR010/30|.111621C|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	10/30/2023	2,513	1,077,807	428.93	37,723			16,023		327			(19,366)				0010
.111621G PDLV5E EUR011/14|.111621G|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	11/14/2023	4,687	2,018,042	430.53	67,604			29,519		582			(33,988)				0010
.111621E PDLV5E EUR011/07|.111621E|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	11/07/2023	8,259	3,558,437	430.83	117,428			50,630		917			(59,612)				0010
.112221R EEJ EUR011/21/23|.112221R|EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2023	4,279	645,000	150.74	28,380			12,648		2,181			(14,249)				0010
.112321M SGIXCGMS EUR011/|.112321M|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/23/2021	11/14/2023	2,007	761,342	379.37	26,470			11,687		11			(13,456)				0010
.1123210 SGIXCGMS EUR011/|.1123210|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/23/2021	11/21/2023	4,718	1,796,096	380.72	59,867			26,754		23			(30,140)				0010
.112921P EEJ EUR011/28/23|.112921P|EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2023	2,096	315,000	150.28	13,892			6,325		1,206			(6,974)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 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)
.113021D PDLV5E EUR011/21|.113021D|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/21/2023	14,157	6,085,777	429.89	164,925			74,319		2,034			(83,724)				0010
.113021B SGIXCGMS EUR011/|.113021B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	11/30/2021	11/28/2023	1,204	459,374	381.6	16,757			7,640		6			(8,425)				0010
.113021F PDLV5E EUR011/28|.113021F|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023	2,689	1,160,204	431.54	29,701			13,541		338			(14,932)				0010
.120721R EEJ EUR011/28/23|.120721R|EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/28/2023	2,096	315,000	150.28	14,018			6,453		1,206			(7,116)				0010
.120721S EEJ EUR012/07/23|.120721S|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2023	3,328	500,000	150.23	21,950			10,251		2,020			(11,005)				0010
.120821B SGIXCGMS EUR012/|.120821B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/08/2021	12/07/2023	2,119	812,024	383.26	28,052			13,119		9			(14,084)				0010
.121421S EEJ EUR011/14/23|.121421S|EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/14/2023	6,589	1,000,000	151.76	34,100			2,603		2,603	(30,253)						0010
.Y121421 SPX EUR012/14/23|.Y121421|SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2023	507	2,350,000	4634.09	275,890			38,276		38,276	(269,277)						0010
.E121421 EEJ EUR012/14/23|.E121421|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	47,244	7,045,000	149.12	307,867			36,564		36,564	(263,712)						0010
.121421V EEJ EUR012/07/23|.121421V|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/07/2023	3,827	575,000	150.23	22,540			10,629		2,322			(11,411)				0010
.121421W EEJ EUR012/14/23|.121421W|EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2023	3,688	550,000	149.12	24,035			11,456		2,855			(12,051)				0010
.121521D PDLV5E EUR011/28|.121521D|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	11/28/2023	821	354,343	431.54	13,890			6,466		103			(7,131)				0010
.121521H PDLV5E EUR012/14|.121521H|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2023	5,265	2,284,022	433.8	84,280			40,227		582			(42,314)				0010
.121521C PDLV5E EUR011/14|.121521C|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	11/14/2023	1,605	691,036	430.53	27,780			12,634		198			(14,547)				0010
.121521F PDLV5E EUR012/07|.121521F|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/07/2023	11,515	4,962,566	430.97	199,495			94,206		1,678			(101,133)				0010
.121521B SGIXCGMS EUR012/|.121521B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/15/2021	12/14/2023	1,353	518,641	383.31	18,253			8,712		6			(9,164)				0010
.122121T EEJ EUR012/21/23|.122121T|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2023	7,024	1,050,000	149.48	45,675			22,210		5,215			(22,900)				0010
.1222210 SGIXCGMS EUR008/|.1222210|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/22/2021	08/14/2023	326	126,015	385.97	3,389			1,275					(2,069)				0010
.122221P SGIXCGMS EUR011/|.122221P|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/22/2021	11/21/2023	402	153,122	380.72	5,442			2,530		2			(2,850)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122221Q SGIXCGMS EUR012/|.122221Q|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/22/2021	12/07/2023	324	123,996	383.26	4,080			1,945		1			(2,088)				0010
.122221T SGIXCGMS EUR012/|.122221T|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/22/2021	12/21/2023	660	252,020	382.08	8,727			4,249		4			(4,381)				0010
.122221R SGIXCGMS EUR012/|.122221R|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/22/2021	12/14/2023	499	191,103	383.31	6,312			3,042		2			(3,200)				0010
.122221N SGIXCGMS EUR007/|.122221N|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/22/2021	07/07/2023	663	250,252	377.54	9,035			3,017					(5,889)				0010
.122921P SGIXCGMS EUR012/|.122921P|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	12/29/2021	12/28/2023	821	313,877	382.53	10,445			5,187		5			(5,259)				0010
.122921R PDLV5E EUR012/21|.122921R|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/21/2023	6,769	2,944,291	434.98	113,355			55,733		686			(57,622)				0010
.122921T PDLV5E EUR012/28|.122921T|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2023	7,214	3,167,506	439.07	107,695			53,477		474			(54,218)				0010
.010622A SPX EUR001/09/23|.010622A| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/09/2023	2,127	9,998,134	4700.58		794,924		17,471					(777,453)				0010
.010722H EEJ EUR001/09/23|.010722H| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2023	18,278	2,690,000	147.17		61,332		1,352					(59,980)				0010
.J010722 SPX EUR001/09/23|.J010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	1,271	5,945,000	4677.03		177,815		3,919					(173,896)				0010
.B010722 SPX ASIAN01/09/2|.B010722| SPX ASIAN 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2022	01/09/2023	1,033	4,830,000	4677.03		133,076		2,933					(130,143)				0010
.K010722 SPX EUR001/09/23|.K010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	3,157	14,765,000	4677.03		460,963		10,159					(450,804)				0010
.C010722 SPX ASIAN01/09/2|.C010722| SPX ASIAN 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2022	01/09/2023	1,203	5,625,000	4677.03		176,304		3,886					(172,419)				0010
.010722T EEJ EUR001/08/24|.010722T| EEJ EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	01/08/2024	5,368	790,000	147.17		34,049		17,423		6,312			(16,626)				0010
.A010722 SPX ASIAN01/09/2|.A010722| SPX ASIAN 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2022	01/09/2023	347	1,625,000	4677.03		35,976		793					(35,183)				0010
.0107221 EEJ EUR001/09/23|.0107221| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2023	2,106	310,000	147.17		7,223		159					(7,064)				0010
.0107222 SPX ASIAN01/09/2|.0107222| SPX ASIAN 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2022	01/09/2023	942	4,405,000	4677.03		51,768		1,141					(50,627)				0010
.010722F EEJ EUR001/09/23|.010722F| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2023	32,615	4,800,000	147.17		95,040		2,095					(92,945)				0010
.010722E EEJ EUR001/09/23|.010722E| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	01/09/2023	12,638	1,860,000	147.17		34,782		767					(34,015)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.010722G EEJ EUR001/09/23|.010722G| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	9,003	1,325,000	..... 147.17	.....	28,620	.....	631	.....	.....	.....	.....	.....(27,989)	.....	.....	.....	0010 .....
.010722P EEJ EUR001/09/23|.010722P| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	50,588	7,445,000	..... 147.17	.....	212,183	.....	 4,676	.....	.....	.....	.....	..... (207,506)	.....	.....	.....	0010 .....
.010722Q EEJ EUR001/09/23|.010722Q| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	17,055	 2,510,000	..... 147.17	.....	73,292	.....	 1,615	.....	.....	.....	.....	..... (71,677)	.....	.....	.....	0010 .....
.L010722 SPX EUR001/09/23|.L010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	1,419	 6,635,000	.....4677.03	.....	234,216	.....	 5,162	.....	.....	.....	.....	..... (229,054)	.....	.....	.....	0010 .....
.010722Y EEJ EUR001/09/23|.010722Y| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	5,778	880,000	..... 152.291516	.....	15,928	.....	351	.....	.....	.....	.....	.....(15,577)	.....	.....	.....	0010 .....
.010722M EEJ EUR001/09/23|.010722M| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	19,603	 2,885,000	..... 147.17	.....	75,587	.....	 1,666	.....	.....	.....	.....	.....(73,921)	.....	.....	.....	0010 .....
.010722N EEJ EUR001/09/23|.010722N| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	28,572	4,205,000	..... 147.17	.....	112,694	.....	 2,484	.....	.....	.....	.....	..... (110,210)	.....	.....	.....	0010 .....
.010722X EEJ EUR001/09/23|.010722X| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	4,430	665,000	.....150.1134	.....	15,428	.....	340	.....	.....	.....	.....	..... (15,088)	.....	.....	.....	0010 .....
.D010722 SPX EUR001/09/23|.D010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	4,134	 19,335,000	.....4677.03	.....	234,534	.....	 5,169	.....	.....	.....	.....	..... (229,365)	.....	.....	.....	0010 .....
.F010722 SPX EUR001/09/23|.F010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	1,780	8,325,000	.....4677.03	.....	201,049	.....	 4,431	.....	.....	.....	.....	..... (196,618)	.....	.....	.....	0010 .....
.0107220 EEJ EUR001/09/23|.0107220| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	1,529	225,000	..... 147.17	.....	 6,233	.....	137	.....	.....	.....	.....	.....(6,095)	.....	.....	.....	0010 .....
.E010722 SPX EUR001/09/23|.E010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	 866	 4,050,000	.....4677.03	.....	75,371	.....	 1,661	.....	.....	.....	.....	.....(73,709)	.....	.....	.....	0010 .....
.010722D EEJ EUR001/09/23|.010722D| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	17,463	 2,570,000	..... 147.17	.....	45,489	.....	 1,003	.....	.....	.....	.....	.....(44,486)	.....	.....	.....	0010 .....
.010722V EEJ EUR001/09/23|.010722V| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	23,412	 3,480,000	.....148.6417	.....	94,656	.....	 2,086	.....	.....	.....	.....	.....(92,570)	.....	.....	.....	0010 .....
.H010722 SPX EUR001/09/23|.H010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	4,502	 21,055,000	.....4677.03	.....	575,433	.....	 12,682	.....	.....	.....	.....	..... (562,751)	.....	.....	.....	0010 .....
.010722W EEJ EUR001/09/23|.010722W| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	1,605	240,000	..... 149.52472	.....	 5,928	.....	131	.....	.....	.....	.....	.....(5,797)	.....	.....	.....	0010 .....
.010722J EEJ EUR001/09/23|.010722J| EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	13,148	1,935,000	..... 147.17	.....	46,634	.....	 1,028	.....	.....	.....	.....	.....(45,606)	.....	.....	.....	0010 .....
.G010722 SPX EUR001/09/23|.G010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	1,147	5,365,000	.....4677.03	.....	140,724	.....	 3,101	.....	.....	.....	.....	..... (137,623)	.....	.....	.....	0010 .....
.I010722 SPX EUR001/09/23|.I010722| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	.01/07/2022	.01/09/2023	2,772	 12,965,000	.....4677.03	.....	 371,188	.....	 8,180	.....	.....	.....	.....	..... (363,008)	.....	.....	.....	0010 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.010722U EEJ EUR001/09/23|.010722U|EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	3,425	505,000	147.449623		15,554		343					(15,211)				0010
.010722L EEJ EUR001/09/23|.010722L|EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	36,251	5,335,000	147.17		136,576		3,010					(133,566)				0010
.010722C EEJ EUR001/09/23|.010722C|EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	2,072	305,000	147.17		3,569		79					(3,490)				0010
.010722K EEJ EUR001/09/23|.010722K|EEJ EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/07/2022	.01/09/2023	33,601	4,945,000	147.17		123,131		2,714					(120,417)				0010
.011022J SGIXCGMS EUR001/|.011022J|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.01/10/2022	.01/09/2023	1,839	682,119	370.86		15,634		346					(15,288)				0010
.011022P PDLV5E EUR001/08|.011022P|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/10/2022	.01/08/2024	6,738	2,914,777	432.56		93,856		48,091		1,083			(45,764)				0010
.011022N PDLV5E EUR012/21|.011022N|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/10/2022	.12/21/2023	1,724	750,000	434.98		21,900		10,950		177			(10,950)				0010
.0110220 PDLV5E EUR001/09|.0110220|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/10/2022	.01/09/2023	7,987	3,454,661	432.56		77,039		1,703					(75,336)				0010
.011022K SGIXCGMS EUR001/|.011022K|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	.01/10/2022	.01/08/2024	810	300,441	370.86		9,932		5,089		35			(4,843)				0010
.0110220 PDLV5E EUR001/09|.0110220|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/10/2022	.01/09/2023	2,694	1,165,141	432.56		21,206		469					(20,737)				0010
.011022M PDLV5E EUR012/14|.011022M|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.01/10/2022	.12/14/2023	1,153	500,000	433.8		15,100		7,475		128			(7,625)				0010
.011422Y EEJ EUR001/16/24|.011422Y|EEJ EUR0 01/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/14/2022	.01/16/2024	47,304	6,940,000	146.71		299,114		61,251		61,251	(237,863)						0010
.0011422 SPX EUR001/17/23|.0011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/17/2023	8,760	40,845,000	4662.85		1,919,715		18		18	(1,919,697)						0010
.N011422 SPX EUR001/17/23|.N011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/17/2023	1,229	5,730,000	4662.85		232,065		2		2	(232,063)						0010
.R011422 SPX EUR001/17/23|.R011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/17/2023	1,651	7,700,000	4662.85		399,630		3		3	(399,627)						0010
.L011422 SPX EUR001/17/23|.L011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/17/2023	194	905,000	4662.85		31,404					(31,403)						0010
.S011422 SPX EUR001/16/24|.S011422|SPX EUR0 01/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/16/2024	633	2,950,000	4662.85		350,755		52,554		52,554	(298,201)						0010
.P011422 SPX EUR001/17/23|.P011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/17/2023	1,452	6,770,000	4662.85		311,420		3		3	(311,417)						0010
.0011422 SPX EUR001/17/23|.0011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	.01/14/2022	.01/17/2023	7,205	33,595,000	4662.85		1,397,552		14		14	(1,397,538)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.011422X EEJ EUR001/17/23|.011422X| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	76,852	11,275,000	146.71		356,290		15		15	(356,275)						0010
.011422G EEJ EUR001/17/23|.011422G| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	2,999	440,000	146.71		8,976		396		1			(8,580)				0010
.011422S EEJ EUR001/16/24|.011422S| EEJ EUR0 01/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/16/2024	6,441	945,000	146.71		40,730		21,289		8,340			(19,440)				0010
.F011422 SPX EUR001/17/23|.F011422| SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	678	3,160,000	4662.85		72,364		3,190		1			(69,174)				0010
.011422F EEJ EUR001/17/23|.011422F| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	2,249	330,000	146.71		6,435		284					(6,151)				0010
.011422I EEJ EUR001/17/23|.011422I| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	4,465	655,000	146.71		14,869		655		1			(14,213)				0010
.011422U EEJ EUR001/17/23|.011422U| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	17,850	2,645,000	148.1771		71,944		3,171					(68,773)				0010
.011422H EEJ EUR001/17/23|.011422H| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	4,362	640,000	146.71		13,760		607		1			(13,154)				0010
.011422T EEJ EUR001/17/23|.011422T| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	5,234	770,000	147.106117		23,408		1,032					(22,376)				0010
.011422J EEJ EUR001/17/23|.011422J| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	9,202	1,350,000	146.71		32,535		1,434		2			(31,101)				0010
.G011422 SPX EUR001/17/23|.G011422| SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	1,561	7,280,000	4662.85		184,184		8,118		3			(176,066)				0010
.M011422 SPX EUR001/17/23|.M011422| SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	766	3,570,000	4662.85		126,021		5,555		1			(120,466)				0010
.C011422 SPX ASIAN01/17/2|.C011422| SPX ASIAN 01/17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	1,041	4,855,000	4662.85		153,078		6,747					(146,331)				0010
.011422Z SPX ASIAN01/17/2|.011422Z| SPX ASIAN 01/17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	1,232	5,745,000	4662.85		67,923		2,994					(64,929)				0010
.D011422 SPX EUR001/17/23|.D011422| SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	3,486	16,255,000	4662.85		198,311		8,741		4			(189,570)				0010
.A011422 SPX ASIAN01/17/2|.A011422| SPX ASIAN 01/17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	212	990,000	4662.85		23,001		1,014					(21,987)				0010
.E011422 SPX EUR001/17/23|.E011422| SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	1,065	4,965,000	4662.85		88,874		3,917		1			(84,956)				0010
.B011422 SPX ASIAN01/17/2|.B011422| SPX ASIAN 01/17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2023	796	3,710,000	4662.85		102,211		4,505					(97,705)				0010
.011422M EEJ EUR001/17/23|.011422M| EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	18,335	2,690,000	146.71		70,478		3,106		4			(67,372)				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)
.011422L EEJ EUR001/17/23|.011422L|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	23,584	3,460,000	146.71		88,230		3,889		5			(84,341)				0010
.J011422 SPX EUR001/17/23|.J011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	1,098	5,120,000	4662.85		152,064		6,703		2			(145,361)				0010
.K011422 SPX EUR001/17/23|.K011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	3,058	14,260,000	4662.85		442,060		19,485		5			(422,575)				0010
.011422P EEJ EUR001/17/23|.011422P|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	2,965	435,000	146.71		12,659		558		1			(12,101)				0010
.011422K EEJ EUR001/17/23|.011422K|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	33,740	4,950,000	146.71		122,760		5,411		7			(117,349)				0010
.011422V EEJ EUR001/17/23|.011422V|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	5,413	810,000	149.629529		18,792		828					(17,964)				0010
.I011422 SPX EUR001/17/23|.I011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	1,775	8,275,000	4662.85		235,838		10,395		3			(225,442)				0010
.011422C EEJ EUR001/17/23|.011422C|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	1,431	210,000	146.71		2,436		107					(2,329)				0010
.H011422 SPX EUR001/17/23|.H011422|SPX EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	01/14/2022	01/17/2023	3,229	15,055,000	4662.85		409,496		18,049		5			(391,447)				0010
.011422W EEJ EUR001/17/23|.011422W|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	3,558	540,000	151.756824		9,828		433					(9,395)				0010
.011422E EEJ EUR001/17/23|.011422E|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	18,949	2,780,000	146.71		50,040		2,206		4			(47,834)				0010
.0114220 EEJ EUR001/17/23|.0114220|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	29,207	4,285,000	146.71		122,123		5,383		6			(116,740)				0010
.011422N EEJ EUR001/17/23|.011422N|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	15,677	2,300,000	146.71		61,410		2,707		3			(58,703)				0010
.011422D EEJ EUR001/17/23|.011422D|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	01/17/2023	1,568	230,000	146.71		3,749		165					(3,584)				0010
.011822B SGIXCGMS EUR001/|.011822B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	01/18/2022	01/16/2024	5,339	1,977,644	370.43		61,983		32,443		267			(29,540)				0010
.011822A SGIXCGMS EUR001/|.011822A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	01/18/2022	01/17/2023	875	324,171	370.43		6,861		303					(6,558)				0010
.012122T EEJ EUR001/16/24|.012122T|EEJ EUR0 01/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/16/2024	11,928	1,750,000	146.71		64,925		15,445		15,445	(49,480)						0010
.K012122 SPX EUR001/23/23|.K012122|SPX EUR0 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	2,183	9,599,999	4397.94		273,600		16,582		333			(257,018)				0010
.012122W EEJ EUR001/23/23|.012122W|EEJ EUR0 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	14,223	2,075,000	145.888743		56,233		3,408		66			(52,824)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.012122K EEJ EUR001/23/23|.012122K| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	27,384	3,955,000	144.43		98,084		5,944		741			(92,140)				0010
.J012122 SPX EUR001/23/23|.J012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	3,535	15,545,003	4397.94		422,824		25,626		532			(397,198)				0010
.012122L EEJ EUR001/23/23|.012122L| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	29,495	4,260,000	144.43		108,630		6,584		798			(102,046)				0010
.012122V EEJ EUR001/23/23|.012122V| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	6,299	910,000	144.473329		28,574		1,732		162			(26,842)				0010
.012122I EEJ EUR001/23/23|.012122I| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	28,491	4,115,000	144.43		92,176		5,586		771			(86,590)				0010
.012122A EEJ EUR001/09/23|.012122A| EEJ EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2023	4,281	630,000	147.17		11,214		257					(10,957)				0010
.012122U EEJ EUR001/22/24|.012122U| EEJ EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/22/2024	2,666	385,000	144.43		16,555		8,790		5,018			(7,765)				0010
.I012122 SPX EUR001/23/23|.I012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	1,284	5,645,020	4397.94		143,948		8,724		188			(135,223)				0010
.012122H EEJ EUR001/23/23|.012122H| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	3,427	495,000	144.43		10,593		642		93			(9,951)				0010
.012122J EEJ EUR001/23/23|.012122J| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	10,282	1,485,000	144.43		35,789		2,169		278			(33,620)				0010
.E012122 SPX ASIAN01/23/2|.E012122| SPX ASIAN 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	468	2,060,000	4397.94		67,834		4,111					(63,723)				0010
.012122S EEJ EUR001/09/23|.012122S| EEJ EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2023	1,830	275,000	150.290004		4,565		105					(4,460)				0010
.C012122 SPX ASIAN01/23/2|.C012122| SPX ASIAN 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	695	3,055,000	4397.94		85,390		5,175					(80,215)				0010
.D012122 SPX ASIAN01/23/2|.D012122| SPX ASIAN 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	1,191	5,240,000	4397.94		165,207		10,013					(155,194)				0010
.L012122 SPX EUR001/23/23|.L012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	1,154	5,075,003	4397.94		150,728		9,135		178			(141,593)				0010
.0121220 EEJ EUR001/23/23|.012122Q| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	8,966	1,295,000	144.43		37,814		2,292		243			(35,522)				0010
.012122E EEJ EUR001/23/23|.012122E| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	14,401	2,080,000	144.43		36,816		2,231		389			(34,585)				0010
.A012122 SPX ASIAN01/23/2|.A012122| SPX ASIAN 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	1,036	4,555,000	4397.94		52,902		3,206					(49,696)				0010
.012122P EEJ EUR001/23/23|.012122P| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	35,934	5,190,000	144.43		147,915		8,965		972			(138,950)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F012122 SPX EUR001/23/23|.F012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/21/2022	01/23/2023	4,216	18,540,000	4397.94		224,334		13,596		414			(210,738)				0010
.012122F EEJ EUR001/23/23|.012122F| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	6,128	885,000	144.43		16,461		998		166			(15,463)				0010
.012122R EEJ EUR001/09/23|.012122R| EEJ EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/09/2023	4,144	615,000	148.420945		12,792		293					(12,499)				0010
.G012122 SPX EUR001/23/23|.G012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/21/2022	01/23/2023	956	4,205,002	4397.94		76,111		4,613		120			(71,498)				0010
.012122G EEJ EUR001/23/23|.012122G| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	4,154	600,000	144.43		11,940		724		112			(11,216)				0010
.H012122 SPX EUR001/23/23|.H012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/21/2022	01/23/2023	806	3,545,004	4397.94		80,826		4,899		113			(75,927)				0010
.012122Y EEJ EUR001/23/23|.012122Y| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	3,970	585,000	147.347486		13,514		819		2			(12,695)				0010
.012122Z EEJ EUR001/23/23|.012122Z| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	7,426	1,110,000	149.470607		19,980		1,211					(18,769)				0010
.012122B EEJ EUR001/17/23|.012122B| EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2023	19,801	2,905,000	146.71		51,419		2,304		4			(49,114)				0010
.M012122 SPX EUR001/23/23|.M012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/21/2022	01/23/2023	3,507	15,424,983	4397.94		478,175		28,980		548			(449,195)				0010
.0121220 EEJ EUR001/23/23|.0121220| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	3,046	440,000	144.43		12,188		739		82			(11,449)				0010
.012122M EEJ EUR001/23/23|.012122M| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	18,175	2,625,000	144.43		68,513		4,152		492			(64,360)				0010
.012122C EEJ EUR001/17/23|.012122C| EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/17/2023	15,848	2,325,000	146.71		49,058		2,199		3			(46,859)				0010
.N012122 SPX EUR001/23/23|.N012122| SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/21/2022	01/23/2023	786	3,455,022	4397.94		115,743		7,015		125			(108,728)				0010
.012122X EEJ EUR001/23/23|.012122X| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	4,873	715,000	146.711994		17,732		1,075		7			(16,657)				0010
.012122D EEJ EUR001/23/23|.012122D| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	2,285	330,000	144.43		3,729		226		60			(3,503)				0010
.B012122 SPX ASIAN01/23/2|.B012122| SPX ASIAN 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	276	1,215,000	4397.94		29,111		1,764					(27,347)				0010
.012122N EEJ EUR001/23/23|.012122N| EEJ EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/21/2022	01/23/2023	17,240	2,490,000	144.43		66,483		4,029		466			(62,454)				0010
.012422L MXEA EURO 01/23/|.012422L|MXEA EURO 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	01/24/2022	01/23/2023	1,425	3,255,199	2284.35		71,678		4,356		20			(67,321)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.012422J MXEA EURO 01/17/|.012422J|MXEA EURO 01/17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2023	1,254	2,925,582	2333.0		52,781		2,372					(50,409)				0010
.012422K MXEA EURO 01/23/|.012422K|MXEA EURO 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/23/2023	591	1,350,051	2284.35		19,255		1,170		7			(18,085)				0010
.012422B MXEA ASIAN01/09/|.012422B|MXEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/09/2023	766	1,784,006	2328.99		20,100		462					(19,638)				0010
.012422G MXEA EURO 01/09/|.012422G|MXEA EURO 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/09/2023	570	1,327,524	2328.99		17,653		406					(17,247)				0010
.012422C MXEA ASIAN01/17/|.012422C|MXEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2023	553	1,290,149	2333.0		13,836		622					(13,214)				0010
.012422D MXEA ASIAN01/23/|.012422D|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/23/2023	658	1,503,102	2284.35		23,372		1,420					(21,952)				0010
.P012422 PDLV5E EUR001/23|.P012422|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	01/23/2023	3,413	1,458,302	427.23		34,708		2,109					(32,598)				0010
.Q012422 PDLV5E EUR001/22|.Q012422|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	01/22/2024	2,164	924,391	427.23		31,152		16,563		697			(14,589)				0010
.O012422 PDLV5E EUR001/16|.O012422|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	01/16/2024	3,812	1,639,937	430.21		49,690		26,225		858			(23,465)				0010
.012422I MXEA EURO 01/17/|.012422I|MXEA EURO 01/17	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/17/2023	652	1,521,116	2333.0		22,031		990					(21,041)				0010
.N012422 PDLV5E EUR001/17|.N012422|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	01/17/2023	3,891	1,674,001	430.21		34,150		1,535					(32,615)				0010
.M012422 PDLV5E EUR012/28|.M012422|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	12/28/2023	957	420,310	439.07		9,037		4,654		65			(4,383)				0010
.012422H MXEA EURO 01/09/|.012422H|MXEA EURO 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	01/09/2023	2,157	5,023,631	2328.99		91,910		2,113					(89,797)				0010
.J012422 SGIXCGMS EUR001/|.J012422|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	01/24/2022	01/23/2023	2,299	846,287	368.13		21,403		1,301					(20,102)				0010
.012522A SPX EQFWD01/30/2|.012522A|SPX EQFWD 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/25/2022	01/30/2023	2,358	10,196,221	4325.0		952,026		75,024		2,412			(877,003)				0010
.012822H EEJ EUR001/30/23|.012822H|EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	3,183	460,000	144.51		9,844		786		176			(9,058)				0010
.012822T EEJ EUR001/29/24|.012822T|EEJ EURO 01/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/29/2024	2,249	325,000	144.51		13,943		7,537		4,242			(6,406)				0010
.012822G EEJ EUR001/30/23|.012822G|EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	9,411	1,360,000	144.51		27,064		2,162		522			(24,902)				0010
.L012822 SPX EUR001/30/23|.L012822|SPX EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	2,846	12,615,000	4431.85		448,589		35,838		1,094			(412,752)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.K012822 SPX EUR001/30/23|.K012822| SPX EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	5,107	22,635,000	4431.85		694,442		55,479		1,865			(638,963)				0010
.012822V EEJ EUR001/30/23|.012822V| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	21,513	3,140,000	145.9551		85,094		6,798		301			(78,296)				0010
.B012822 SPX ASIAN01/30/2|.B012822| SPX ASIAN 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1,190	5,275,000	4431.85		147,726		11,802					(135,925)				0010
.012822R EEJ EUR001/17/23|.012822R| EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2023	3,856	570,000	147.810325		10,203		466					(9,737)				0010
.012822J EEJ EUR001/30/23|.012822J| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	27,645	3,995,000	144.51		92,684		7,405		1,532			(85,279)				0010
.C012822 SPX ASIAN01/30/2|.C012822| SPX ASIAN 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1,303	5,775,000	4431.85		185,845		14,847					(170,998)				0010
.D012822 SPX ASIAN01/30/2|.D012822| SPX ASIAN 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	451	2,000,000	4431.85		66,912		5,346					(61,566)				0010
.012822K EEJ EUR001/30/23|.012822K| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	5,813	840,000	144.51		20,244		1,617		322			(18,627)				0010
.J012822 SPX EUR001/30/23|.J012822| SPX EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	1,774	7,860,000	4431.85		230,612		18,424		637			(212,189)				0010
.012822I EEJ EUR001/30/23|.012822I| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	7,266	1,050,000	144.51		23,415		1,871		403			(21,544)				0010
.012822U EEJ EUR001/30/23|.012822U| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	4,421	640,000	144.755667		19,712		1,575		197			(18,137)				0010
.012822S EEJ EUR001/17/23|.012822S| EEJ EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2023	1,833	275,000	150.040317		3,740		171					(3,569)				0010
.012822Q EEJ EUR001/30/23|.012822Q| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	22,940	3,315,000	144.51		96,798		7,733		1,272			(89,065)				0010
.012822L EEJ EUR001/30/23|.012822L| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	45,948	6,640,000	144.51		164,672		13,156		2,547			(151,516)				0010
.012822X EEJ EUR001/30/23|.012822X| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	6,309	930,000	147.414651		21,483		1,716		18			(19,767)				0010
.012822W EEJ EUR001/30/23|.012822W| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	2,079	305,000	146.692101		7,625		609		13			(7,016)				0010
.012822D EEJ EUR001/30/23|.012822D| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	6,505	940,000	144.51		10,622		849		342			(9,773)				0010
.012822P EEJ EUR001/30/23|.012822P| EEJ EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	69,649	10,065,000	144.51		286,853		22,917		3,861			(263,936)				0010
.E012822 SPX EUR001/30/23|.E012822| SPX EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	5,543	24,565,000	4431.85		288,884		23,079		1,185			(265,805)				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)
.0128220 EEJ EUR001/30/23|.0128220|EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	27,472	3,970,000	144.51		105,999		8,468		1,523			(97,531)				0010
.012822F EEJ EUR001/30/23|.012822F|EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	3,702	535,000	144.51		9,951		795		205			(9,156)				0010
.012822Y EEJ EUR001/30/23|.012822Y|EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	5,082	760,000	149.538948		13,756		1,099		1			(12,657)				0010
.012822E EEJ EUR001/30/23|.012822E|EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	14,947	2,160,000	144.51		38,016		3,037		828			(34,979)				0010
.F012822 SPX EUR001/30/23|.F012822|SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	1,009	4,470,000	4431.85		78,180		6,246		281			(71,934)				0010
.012822N EEJ EUR001/30/23|.012822N|EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	23,355	3,375,000	144.51		88,088		7,037		1,295			(81,050)				0010
.G012822 SPX EUR001/30/23|.G012822|SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	1,432	6,345,000	4431.85		140,478		11,223		456			(129,256)				0010
.012822C EEJ EUR001/23/23|.012822C|EEJ EUR0 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/23/2023	13,190	1,905,000	144.43		32,766		2,025		357			(30,741)				0010
.H012822 SPX EUR001/30/23|.H012822|SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	1,869	8,285,000	4431.85		210,190		16,792		633			(193,398)				0010
.012822M EEJ EUR001/30/23|.012822M|EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/30/2023	53,595	7,745,000	144.51		197,498		15,778		2,971			(181,719)				0010
.012822A EEJ EUR001/17/23|.012822A|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2023	11,383	1,670,000	146.71		24,549		1,122		2			(23,427)				0010
.I012822 SPX EUR001/30/23|.I012822|SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/28/2022	01/30/2023	5,656	25,065,000	4431.85		672,494		53,725		1,962			(618,769)				0010
.012822B EEJ EUR001/17/23|.012822B|EEJ EUR0 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/28/2022	01/17/2023	11,042	1,620,000	146.71		30,294		1,385		2			(28,909)				0010
.A012822 SPX ASIAN01/30/2|.A012822|SPX ASIAN 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	282	1,250,000	4431.85		27,530		2,199					(25,331)				0010
.012822Z SPX ASIAN01/30/2|.012822Z|SPX ASIAN 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	1,313	5,820,000	4431.85		68,146		5,444					(62,702)				0010
.013122A SGIXCGMS EUR001/|.013122A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	01/31/2022	01/30/2023	939	343,652	366.07		8,224		659					(7,565)				0010
.013122G PDLV5E EUR001/29|.013122G|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/31/2022	01/29/2024	6,258	2,665,463	425.93		92,758		50,212		2,415			(42,546)				0010
.013122E PDLV5E EUR001/30|.013122E|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/31/2022	01/30/2023	1,199	510,841	425.93		11,034		884					(10,150)				0010
.013122B SGIXCGMS EUR001/|.013122B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	01/31/2022	01/29/2024	1,354	495,549	366.07		16,813		9,101		136			(7,712)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.013122F PDLV5E EUR001/30|.013122F|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	01/31/2022	01/30/2023	5,392	2,296,786	425.93		57,420		4,600					(52,820)				0010
.020722R EEJ EUR002/07/23|.020722R|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	5,205	755,000	145.06596		23,481		2,393		351			(21,087)				0010
.020722F EEJ EUR002/07/23|.020722F|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	7,485	1,085,000	144.95		23,328		2,378		551			(20,950)				0010
.020722G EEJ EUR002/07/23|.020722G|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	9,003	1,305,000	144.95		29,232		2,980		662			(26,252)				0010
.0207220 EEJ EUR001/23/23|.0207220|EEJ EUR0 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	01/23/2023	2,077	305,000	146.856424		7,625		482		3			(7,143)				0010
.F020722 SPX EUR002/07/23|.F020722|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	3,101	13,905,019	4483.87		328,158		33,449		1,534			(294,709)				0010
.020722P EEJ EUR001/23/23|.020722P|EEJ EUR0 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	01/23/2023	3,650	530,000	145.209922		15,847		1,002		40			(14,845)				0010
.020722D EEJ EUR002/07/23|.020722D|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	8,624	1,250,000	144.95		24,375		2,485		634			(21,891)				0010
.H020722 SPX EUR002/07/23|.H020722|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	7,342	32,919,991	4483.87		905,300		92,276		3,889			(813,024)				0010
.J020722 SPX EUR002/07/23|.J020722|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	1,799	8,065,002	4483.87		241,950		24,662		990			(217,288)				0010
.G020722 SPX EUR002/07/23|.G020722|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	2,585	11,589,997	4483.87		303,658		30,951		1,340			(272,707)				0010
.020722E EEJ EUR002/07/23|.020722E|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	5,140	745,000	144.95		15,049		1,534		378			(13,515)				0010
.0207220 EEJ EUR002/07/23|.0207220|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	26,940	3,905,000	144.95		113,245		11,543		1,982			(101,702)				0010
.K020722 SPX EUR002/07/23|.K020722|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	6,091	27,309,997	4483.87		857,534		87,407		3,417			(770,127)				0010
.020722B EEJ EUR002/07/23|.020722B|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	2,139	310,000	144.95		5,022		512		156			(4,510)				0010
.020722T EEJ EUR002/07/23|.020722T|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	3,026	445,000	147.03728		11,214		1,143		40			(10,071)				0010
.020722H EEJ EUR002/07/23|.020722H|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	18,903	2,740,000	144.95		63,568		6,479		1,391			(57,089)				0010
.020722U EEJ EUR002/07/23|.020722U|EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	9,540	1,410,000	147.805515		32,571		3,320		61			(29,251)				0010
.E020722 SPX EUR002/07/23|.E020722|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	959	4,299,986	4483.87		80,840		8,240		424			(72,600)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.020722Y SPX ASIAN02/07/2|.020722Y| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	566	2,540,000	4483.87		54,887		5,595					(49,292)				0010
.020722A EEJ EUR002/07/23|.020722A| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	3,725	540,000	144.95		6,102		622		252			(5,480)				0010
.L020722 SPX EUR002/07/23|.L020722| SPX EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	2,715	12,175,007	4483.87		440,735		44,923		1,609			(395,812)				0010
.020722J EEJ EUR002/07/23|.020722J| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	79,890	11,580,000	144.95		286,026		29,154		5,878			(256,872)				0010
.D020722 SPX EUR002/07/23|.D020722| SPX EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	6,173	27,680,006	4483.87		340,464		34,703		2,067			(305,761)				0010
.020722S EEJ EUR002/07/23|.020722S| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	32,272	4,725,000	146.413995		127,575		13,004		733			(114,571)				0010
.020722I EEJ EUR002/07/23|.020722I| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	11,142	1,615,000	144.95		38,760		3,951		820			(34,809)				0010
.020722X SPX ASIAN02/07/2|.020722X| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	2,235	10,020,000	4483.87		116,963		11,922					(105,042)				0010
.020722K EEJ EUR002/07/23|.020722K| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	49,396	7,160,000	144.95		181,864		18,537		3,635			(163,327)				0010
.020722M EEJ EUR002/07/23|.020722M| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	38,255	5,545,000	144.95		147,497		15,034		2,815			(132,463)				0010
.020722W EEJ EUR002/07/23|.020722W| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	5,732	860,000	150.02325		15,394		1,569		3			(13,825)				0010
.020722V EEJ EUR002/07/23|.020722V| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	2,948	440,000	149.255015		8,624		879		4			(7,745)				0010
.020722Z SPX ASIAN02/07/2|.020722Z| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	860	3,855,000	4483.87		101,013		10,296					(90,717)				0010
.020722N EEJ EUR002/07/23|.020722N| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	57,330	8,310,000	144.95		235,173		23,971		4,218			(211,202)				0010
.020722L EEJ EUR002/07/23|.020722L| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	38,600	5,595,000	144.95		145,470		14,828		2,840			(130,642)				0010
.020722C EEJ EUR002/07/23|.020722C| EEJ EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/07/2022	02/07/2023	41,532	6,020,000	144.95		106,554		10,861		3,046			(95,693)				0010
.A020722 SPX ASIAN02/07/2|.A020722| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	546	2,450,000	4483.87		70,734		7,210					(63,524)				0010
.I020722 SPX EUR002/07/23|.I020722| SPX EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	922	4,134,980	4483.87		117,021		11,928		495			(105,093)				0010
.B020722 SPX ASIAN02/07/2|.B020722| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	1,334	5,980,000	4483.87		187,533		19,115					(168,418)				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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.C020722 SPX ASIAN02/07/2|.C020722| SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	1,033	4,630,000	4483.87		150,118		15,301					(134,817)				0010
.0208220 PDLV5E EUR002/07|.0208220|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2023	1,208	511,304	423.38		10,073		1,030					(9,043)				0010
.0208220 PDLV5E EUR002/07|.0208220|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2024	4,215	1,784,730	423.38		57,111		31,580		2,215			(25,531)				0010
.020822A SGIXCGMS EUR002/|.020822A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	02/08/2022	02/07/2023	2,998	1,085,774	362.13		26,475		2,706					(23,769)				0010
.020822P PDLV5E EUR002/07|.020822P|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2023	4,183	1,770,812	423.38		39,666		4,054					(35,612)				0010
.020822B SGIXCGMS EUR002/|.020822B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	02/08/2022	02/07/2024	9,887	3,580,343	362.13		122,795		67,901		1,735			(54,895)				0010
.021422Z EEJ EUR002/14/23|.021422Z| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	55,410	8,030,000	144.92		250,536		6,180		6,180	(244,356)						0010
.R021422 SPX EUR002/14/23|.R021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,300	5,720,000	4401.67		239,096		2,462		2,462	(236,634)						0010
.A021422 EEJ EUR002/14/24|.A021422| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2024	43,265	6,270,000	144.92		265,221		79,348		79,348	(185,873)						0010
.S021422 SPX EUR002/14/23|.S021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,449	6,380,000	4401.67		295,394		2,817		2,817	(292,577)						0010
.V021422 SPX EUR002/14/24|.V021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2024	461	2,030,000	4401.67		259,434		79,665		79,665	(179,769)						0010
.Q021422 SPX EUR002/14/23|.Q021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,289	5,675,000	4401.67		230,405		2,425		2,425	(227,980)						0010
.U021422 SPX EUR002/14/23|.U021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,491	6,565,000	4401.67		345,319		2,983		2,983	(342,336)						0010
.T021422 SPX EUR002/14/23|.T021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	6,859	30,190,000	4401.67		1,431,006		13,405		13,405	(1,369,929)						0010
.P021422 SPX EUR002/14/23|.P021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	95	420,000	4401.67		14,574		171		171	(14,403)						0010
.D021422 SPX ASIAN02/14/2|.D021422| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/14/2022	02/14/2023	1,025	4,510,000	4401.67		124,025		15,033					(108,992)				0010
.021422J EEJ EUR002/14/23|.021422J| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	40,402	5,855,000	144.92		143,448		17,388		4,506			(126,060)				0010
.021422K EEJ EUR002/14/23|.021422K| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	48,820	7,075,000	144.92		178,290		21,611		5,445			(156,679)				0010
.E021422 SPX ASIAN02/14/2|.E021422| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/14/2022	02/14/2023	1,142	5,025,000	4401.67		164,318		19,917					(144,400)				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)
.B021422 SPX ASIAN02/14/2|.B021422| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	02/14/2022	02/14/2023	1,306	5,750,000	4401.67		69,000		8,364					(60,636)				0010
.C021422 SPX ASIAN02/14/2|.C021422| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	02/14/2022	02/14/2023	290	1,275,000	4401.67		30,473		3,694					(26,779)				0010
.G021422 SPX EUR002/14/23|.G021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	4,618	20,325,000	4401.67		247,965		30,056		4,583			(217,909)				0010
.021422I EEJ EUR002/14/23|.021422I| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	12,524	1,815,000	144.92		43,197		5,236		1,397			(37,961)				0010
.O021422 SPX EUR002/14/23|.O021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	373	1,640,000	4401.67		55,104		6,679		663			(48,425)				0010
.021422Y EEJ EUR002/14/23|.021422Y| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	3,534	530,000	149.9922		9,064		1,099		6			(7,965)				0010
.021422B EEJ EUR002/14/23|.021422B| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	3,312	480,000	144.92		5,424		657		328			(4,767)				0010
.F021422 SPX ASIAN02/14/2|.F021422| SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	02/14/2022	02/14/2023	307	1,350,000	4401.67		45,900		5,564					(40,336)				0010
.021422T EEJ EUR002/14/23|.021422T| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	7,129	1,035,000	145.180856		31,464		3,814		670			(27,650)				0010
.021422A EEJ EUR001/30/23|.021422A| EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	01/30/2023	29,410	4,250,000	144.51		89,250		7,438		1,630			(81,813)				0010
.021422N EEJ EUR002/14/23|.021422N| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	25,255	3,660,000	144.92		100,284		12,156		2,817			(88,128)				0010
.021422U EEJ EUR002/14/23|.021422U| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	22,956	3,360,000	146.3692		90,048		10,915		936			(79,133)				0010
.021422C EEJ EUR002/14/23|.021422C| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	9,833	1,425,000	144.92		24,795		3,005		1,088			(21,790)				0010
.021422L EEJ EUR002/14/23|.021422L| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	7,521	1,090,000	144.92		28,122		3,409		839			(24,713)				0010
.021422X EEJ EUR002/14/23|.021422X| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	1,247	185,000	148.39808		3,959		480		10			(3,479)				0010
.N021422 SPX EUR002/14/23|.N021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	4,626	20,360,000	4401.67		631,160		76,504		8,019			(554,656)				0010
.M021422 SPX EUR002/14/23|.M021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	4,200	18,485,000	4401.67		549,005		66,546		7,180			(482,459)				0010
.021422W EEJ EUR002/14/23|.021422W| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	8,490	1,255,000	147.8184		28,053		3,400		111			(24,653)				0010
.021422M EEJ EUR002/14/23|.021422M| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	24,600	3,565,000	144.92		94,116		11,408		2,744			(82,708)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.021422V EEJ EUR002/14/23|.021422V| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	2,242	330,000	147.195244		8,085		980		49			(7,105)				0010
.021422Q EEJ EUR001/30/23|.021422Q| EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	01/30/2023	5,945	865,000	145.492668		23,971		1,998		132			(21,973)				0010
.L021422 SPX EUR002/14/23|.L021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,171	5,155,000	4401.67		145,371		17,621		1,968			(127,750)				0010
.021422F EEJ EUR002/14/23|.021422F| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	27,187	3,940,000	144.92		81,952		9,934		3,030			(72,018)				0010
.021422E EEJ EUR002/14/23|.021422E| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	4,692	680,000	144.92		13,396		1,624		522			(11,772)				0010
.021422D EEJ EUR002/14/23|.021422D| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	4,416	640,000	144.92		11,776		1,427		490			(10,349)				0010
.021422O EEJ EUR002/14/23|.021422O| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	54,616	7,915,000	144.92		222,412		26,959		6,092			(195,453)				0010
.021422R EEJ EUR001/30/23|.021422R| EEJ EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	01/30/2023	1,966	290,000	147.472455		6,496		541		5			(5,955)				0010
.021422S EEJ EUR002/14/24|.021422S| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2024	3,864	560,000	144.92		23,688		13,308		7,087			(10,380)				0010
.021422H EEJ EUR002/14/23|.021422H| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	31,707	4,595,000	144.92		105,685		12,810		3,536			(92,875)				0010
.I021422 SPX EUR002/14/23|.I021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,569	6,905,000	4401.67		158,815		19,250		2,394			(139,565)				0010
.H021422 SPX EUR002/14/23|.H021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,129	4,970,000	4401.67		93,436		11,326		1,528			(82,110)				0010
.021422G EEJ EUR002/14/23|.021422G| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	4,623	670,000	144.92		14,740		1,787		516			(12,953)				0010
.J021422 SPX EUR002/14/23|.J021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	1,527	6,720,000	4401.67		170,016		20,608		2,450			(149,408)				0010
.021422P EEJ EUR002/14/23|.021422P| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/14/2022	02/14/2023	5,520	800,000	144.92		23,200		2,812		616			(20,388)				0010
.K021422 SPX EUR002/14/23|.K021422| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/14/2022	02/14/2023	5,259	23,150,000	4401.67		629,680		76,325		8,716			(553,355)				0010
.021522B SGIXCGMS EUR002/|.021522B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	02/15/2022	02/14/2024	813	293,143	360.61		9,934		5,589		179			(4,345)				0010
.0215221 PDLV5E EUR002/14|.021522I|PDLV5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2023	4,216	1,769,953	419.86		40,001		4,862					(35,139)				0010
.021522A SGIXCGMS EUR002/|.021522A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	02/15/2022	02/14/2023	1,756	633,170	360.61		15,205		1,848					(13,357)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.021522F PDLV5E EUR001/09|.021522F|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	01/09/2023	643	278,250	432.56		2,810		69					(2,741)				0010
.021522J PDLV5E EUR002/14|.021522J|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2024	5,001	2,099,653	419.86		67,609		38,036		3,810			(29,573)				0010
.021522H PDLV5E EUR002/14|.021522H|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2023	820	344,089	419.86		6,813		828					(5,985)				0010
.021522G PDLV5E EUR001/08|.021522G|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	01/08/2024	537	232,125	432.56		4,457		2,403		89			(2,054)				0010
.021722A SPX EQFWD02/14/2|.021722A| SPX EQFWD 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/17/2022	02/14/2023	2,304	10,153,798	4407.0		878,983		108,334		4,827			(770,649)				0010
.022222U EEJ EUR002/14/24|.022222U| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/14/2024	17,941	2,600,000	144.92		107,900		32,903		32,903	(74,997)						0010
.022222F EEJ EUR002/21/23|.022222F| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	12,652	1,830,000	144.64		34,587		4,873		2,122			(29,714)				0010
.022222E EEJ EUR002/21/23|.022222E| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	12,687	1,835,000	144.64		32,296		4,550		2,114			(27,746)				0010
.0022222 SPX EUR002/21/23|.0022222| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2023	2,020	8,695,013	4304.76		299,108		42,140		10,661			(256,968)				0010
.022222S EEJ EUR002/07/23|.022222S| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/07/2023	2,090	310,000	148.31284		6,355		676		8			(5,679)				0010
.B022222 EEJ EUR002/21/23|.B022222| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	6,080	910,000	149.659008		16,198		2,282		29			(13,916)				0010
.022222D EEJ EUR002/21/23|.022222D| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	2,696	390,000	144.64		4,368		615		388			(3,753)				0010
.022222G EEJ EUR002/21/23|.022222G| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	4,459	645,000	144.64		12,965		1,826		751			(11,138)				0010
.022222H EEJ EUR002/21/23|.022222H| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	9,299	1,345,000	144.64		28,245		3,979		1,568			(24,266)				0010
.022222Q EEJ EUR002/21/23|.022222Q| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	12,687	1,835,000	144.64		51,931		7,316		2,143			(44,614)				0010
.0222220 EEJ EUR002/21/23|.0222220| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	27,205	3,935,000	144.64		103,884		14,636		4,595			(89,248)				0010
.022222R EEJ EUR002/07/23|.022222R| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/07/2023	3,495	510,000	145.921165		13,719		1,459		120			(12,260)				0010
.A022222 EEJ EUR002/21/23|.A022222| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	2,529	375,000	148.256		7,875		1,109		37			(6,766)				0010
.N022222 SPX EUR002/21/23|.N022222| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2023	5,374	23,134,986	4304.76		721,812		101,692		27,209			(620,120)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0222227 EEJ EUR002/21/23|.022222Z| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	6,030	890,000	147.590656		20,114		2,834		147			(17,280)				0010
.022222P EEJ EUR002/21/23|.022222P| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	55,344	8,005,000	144.64		218,537		30,788		9,347			(187,748)				0010
.E022222 SPX ASIAN02/22/2|.E022222| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/22/2022	02/22/2023	516	2,220,000	4304.76		59,052		8,459					(50,593)				0010
.C022222 SPX ASIAN02/22/2|.C022222| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/22/2022	02/22/2023	1,301	5,600,000	4304.76		66,640		9,546					(57,094)				0010
.D022222 SPX ASIAN02/22/2|.D022222| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/22/2022	02/22/2023	736	3,170,000	4304.76		75,763		10,853					(64,910)				0010
.022222W EEJ EUR002/21/23|.022222W| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	5,797	840,000	144.900352		25,452		3,586		841			(21,866)				0010
.F022222 SPX ASIAN02/22/2|.F022222| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/22/2022	02/22/2023	375	1,615,000	4304.76		50,873		7,288					(43,585)				0010
.022222X EEJ EUR002/21/23|.022222X| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	22,487	3,285,000	146.0864		87,710		12,357		1,562			(75,353)				0010
.K022222 SPX EUR002/21/23|.K022222| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	3,428	14,754,995	4304.76		383,630		54,047		15,878			(329,583)				0010
.L022222 SPX EUR002/21/23|.L022222| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	3,342	14,385,001	4304.76		392,711		55,327		15,880			(337,384)				0010
.022222Y EEJ EUR002/21/23|.022222Y| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	9,672	1,420,000	146.8096		35,074		4,941		413			(30,133)				0010
.M022222 SPX EUR002/21/23|.M022222| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	2,944	12,675,021	4304.76		375,180		52,857		14,542			(322,323)				0010
.H022222 SPX EUR002/21/23|.H022222| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	4,879	21,004,990	4304.76		260,462		36,695		13,681			(223,767)				0010
.022222N EEJ EUR002/21/23|.022222N| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	6,119	885,000	144.64		22,833		3,217		1,033			(19,616)				0010
.022222I EEJ EUR002/21/23|.022222I| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	15,556	2,250,000	144.64		49,725		7,005		2,625			(42,720)				0010
.022222T EEJ EUR002/14/24|.022222T| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/14/2024	3,416	495,000	144.92		20,543		11,669		6,264			(8,873)				0010
.022222C EEJ EUR002/14/23|.022222C| EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/14/2023	6,348	920,000	144.92		21,620		2,680		708			(18,940)				0010
.G022222 SPX ASIAN02/22/2|.G022222| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/22/2022	02/22/2023	1,091	4,695,000	4304.76		154,935		22,195					(132,740)				0010
.022222J EEJ EUR002/21/23|.022222J| EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	19,393	2,805,000	144.64		63,113		8,892		3,273			(54,221)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.022222A EEJ EUR002/07/23|.022222A| EEJ EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/07/2023	12,763	1,850,000	144.95		37,185		3,954		939			(33,231)				0010
.022222V EEJ EUR002/21/24|.022222V| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2024	4,390	635,000	144.64		26,861		15,370		8,478			(11,491)				0010
.022222M EEJ EUR002/21/23|.022222M| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	53,892	7,795,000	144.64		196,434		27,674		9,101			(168,760)				0010
.J022222 SPX EUR002/21/23|.J022222| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	1,537	6,614,996	4304.76		156,114		21,994		6,741			(134,120)				0010
.022222L EEJ EUR002/21/23|.022222L| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	9,645	1,395,000	144.64		34,178		4,815		1,629			(29,362)				0010
.022222K EEJ EUR002/21/23|.022222K| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/21/2023	10,267	1,485,000	144.64		35,195		4,958		1,734			(30,236)				0010
.022222B EEJ EUR002/14/23|.022222B| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2022	02/14/2023	18,148	2,630,000	144.92		52,863		6,552		2,022			(46,311)				0010
.I022222 SPX EUR002/21/23|.I022222| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	1,080	4,650,002	4304.76		89,745		12,644		4,190			(77,101)				0010
.022322W MXEA EUR002/14/2|.022322W|M XEA EUR0 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/14/2023	552	1,231,214	2230.46		22,047		2,740		297			(19,307)				0010
.E022322 PDLV5E EUR002/21|.E022322|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2022	02/21/2023	7,838	3,297,934	420.77		72,884		10,297		1			(62,588)				0010
.022322X MXEA EUR002/14/2|.022322X|M XEA EUR0 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/14/2023	1,752	3,907,766	2230.46		99,566		12,375		1,118			(87,191)				0010
.D022322 PDLV5E EUR001/22|.D022322|PDL V5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2022	01/22/2024	600	256,534	427.23		6,259		3,471		196			(2,788)				0010
.022322Y MXEA EUR002/21/2|.022322Y|M XEA EUR0 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/21/2023	712	1,569,519	2204.38		21,730		3,070		630			(18,660)				0010
.G022322 PDLV5E EUR002/21|.G022322|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2022	02/21/2023	2,121	892,297	420.77		18,827		2,660					(16,168)				0010
.F022322 PDLV5E EUR002/21|.F022322|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2022	02/21/2024	7,410	3,117,941	420.77		98,839		56,635		5,367			(42,204)				0010
.022322U MXEA EUR002/07/2|.022322U|M XEA EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/07/2023	495	1,118,700	2260.0		15,355		1,637		91			(13,718)				0010
.022322T MXEA EUR001/30/2|.022322T|M XEA EUR0 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	01/30/2023	2,709	5,964,026	2201.56		161,944		13,854		943			(148,090)				0010
.022322V MXEA EUR002/07/2|.022322V|M XEA EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/07/2023	2,865	6,474,900	2260.0		148,350		15,818		676			(132,531)				0010
.022322S MXEA EUR001/30/2|.022322S|M XEA EUR0 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	01/30/2023	579	1,274,703	2201.56		20,705		1,771		158			(18,934)				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)
.022322Q MXEA ASIAN02/14/|.022322Q|MXEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/14/2023	596	1,329,354	2230.46		28,477		3,540					(24,937)				0010
.0223220 MXEA ASIAN01/30/|.022322O|MXEA ASIAN 01/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	01/30/2023	805	1,772,256	2201.56		46,569		3,984					(42,585)				0010
.022322P MXEA ASIAN02/07/|.022322P|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/07/2023	1,068	2,413,680	2260.0		43,938		4,685					(39,253)				0010
.022322R MXEA ASIAN02/22/|.022322R|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/22/2023	640	1,410,803	2204.38		37,062		5,324					(31,739)				0010
.0223222 MXEA EUR002/21/2|.022322Z|MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2022	02/21/2023	2,348	5,175,884	2204.38		137,428		19,415		3,140			(118,013)				0010
.C022322 PDLV5E EUR001/23|.C022322|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2022	01/23/2023	1,075	459,325	427.23		6,798		450					(6,348)				0010
.A022322 SGIXCGMS EUR002/|.A022322|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	02/23/2022	02/14/2024	1,376	496,070	360.61		16,191		9,210		303			(6,981)				0010
.B022322 SGIXCGMS EUR002/|.B022322|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	02/23/2022	02/21/2023	1,659	597,479	360.04		14,089		1,990					(12,099)				0010
.022522X SPX EUR001/17/23|.022522X|SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/25/2022	01/17/2023	691	3,220,000	4662.85		78,082		3,880		1			(74,202)				0010
.022522W SPX EUR001/09/23|.022522W|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/25/2022	01/09/2023	771	3,605,000	4677.03		88,425		2,253					(86,172)				0010
.022522V SPX EUR001/09/23|.022522V|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/25/2022	01/09/2023	582	2,720,000	4677.03		65,060		1,658					(63,402)				0010
.022522U SPX EUR001/09/23|.022522U|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/25/2022	01/09/2023	1,346	6,295,000	4677.03		146,761		3,739					(143,022)				0010
.022522Y SPX EUR001/17/23|.022522Y|SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/25/2022	01/17/2023	400	1,865,000	4662.85		46,425		2,307		1			(44,118)				0010
.0225222 SPX EUR001/17/23|.022522Z|SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/25/2022	01/17/2023	1,173	5,470,000	4662.85		140,514		6,982		2			(133,532)				0010
.022822T EEJ EUR002/28/23|.022822T|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	2,332	340,000	145.8		10,540		1,684		262			(8,856)				0010
.022822H EEJ EUR002/28/23|.022822H|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	10,905	1,590,000	145.8		33,549		5,360		1,224			(28,189)				0010
.022822U EEJ EUR002/28/23|.022822U|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	2,837	415,000	146.26656		12,284		1,963		243			(10,321)				0010
.F022822 SPX EUR002/28/23|.F022822|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2022	02/28/2023	6,523	28,530,000	4373.94		336,654		53,790		16,084			(282,864)				0010
.022822V EEJ EUR002/28/23|.022822V|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	15,755	2,320,000	147.258		61,712		9,860		728			(51,852)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G022822 SPX EUR002/28/23|.G022822| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2022	02/28/2023	1,175	5,140,000	4373.94		87,894		14,044		3,781			(73,850)				0010
.022822K EEJ EUR002/28/23|.022822K| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	11,660	1,700,000	145.8		40,290		6,438		1,311			(33,852)				0010
.022822F EEJ EUR002/28/23|.022822F| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	15,706	2,290,000	145.8		43,052		6,879		1,752			(36,173)				0010
.N022822 SPX EUR002/28/23|.N022822| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2022	02/28/2023	971	4,245,000	4373.94		142,632		22,790		4,391			(119,842)				0010
.E022822 SPX ASIAN02/28/2|.E022822| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/28/2022	02/28/2023	510	2,230,000	4373.94		74,482		11,901					(62,581)				0010
.A022822 SPX ASIAN02/28/2|.A022822| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/28/2022	02/28/2023	2,166	9,475,000	4373.94		111,805		17,864		1			(93,941)				0010
.0228220 EEJ EUR002/28/23|.028220| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	1,749	255,000	145.8		7,548		1,206		197			(6,342)				0010
.022822G EEJ EUR002/28/23|.022822G| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	8,745	1,275,000	145.8		25,883		4,136		980			(21,747)				0010
.022822J EEJ EUR002/28/23|.022822J| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	12,380	1,805,000	145.8		40,613		6,489		1,391			(34,123)				0010
.L022822 SPX EUR002/28/23|.L022822| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2022	02/28/2023	2,079	9,095,000	4373.94		266,484		42,579		9,033			(223,905)				0010
.0228221 EEJ EUR002/28/23|.028221| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	13,443	1,960,000	145.8		43,120		6,890		1,510			(36,230)				0010
.022822R EEJ EUR002/14/23|.022822R| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2023	3,971	580,000	146.050376		16,994		2,143		204			(14,851)				0010
.022822S EEJ EUR002/14/23|.022822S| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2023	2,270	335,000	147.572036		8,308		1,047		36			(7,261)				0010
.B022822 SPX ASIAN02/28/2|.B022822| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/28/2022	02/28/2023	837	3,660,000	4373.94		85,278		13,626		1			(71,652)				0010
.M022822 SPX EUR002/28/23|.M022822| SPX EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/28/2022	02/28/2023	6,455	28,235,000	4373.94		858,344		137,146		28,443			(721,198)				0010
.C022822 SPX ASIAN02/28/2|.C022822| SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/28/2022	02/28/2023	329	1,440,000	4373.94		38,304		6,120					(32,184)				0010
.022822C EEJ EUR002/28/23|.022822C| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	15,089	2,200,000	145.8		24,640		3,937		1,443			(20,703)				0010
.022822B EEJ EUR002/21/23|.022822B| EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/21/2023	13,827	2,000,000	144.64		23,800		3,410		1,990			(20,390)				0010
.0228222 EEJ EUR002/28/23|.028222| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	4,543	685,000	150.78636		12,262		1,959		16			(10,302)				0010

SCHEDULE DB - PART A - SECTION 1

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

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)
.D022822 SPX ASIAN02/28/2|.D022822|	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 02/28		EXH 5	Equity/Index	Ba 21GI19DL770X0HC3ZE78	02/28/2022	02/28/2023	1,588	6,945,000	4373.94		222,240		35,509		1			(186,731)				0010
.022822A EEJ EUR002/14/23|.022822A|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/14/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/14/2023	3,347	485,000	144.92		10,185		1,284		373			(8,901)				0010
.K022822 SPX EUR002/28/23|.K022822|	EQUITY INDEXED ANNUITY																					
SPX EURO 02/28/		EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2022	02/28/2023	2,028	8,870,000	4373.94		239,490		38,266		8,490			(201,224)				0010
.022822P EEJ EUR002/28/23|.022822P|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	27,778	4,050,000	145.8		113,400		18,119		3,123			(95,281)				0010
.022822Y EEJ EUR002/28/23|.022822Y|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	5,054	755,000	149.40126		15,855		2,533		53			(13,322)				0010
.J022822 SPX EUR002/28/23|.J022822|	EQUITY INDEXED ANNUITY																					
SPX EURO 02/28/		EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2022	02/28/2023	5,074	22,195,000	4373.94		561,534		89,722		20,608			(471,812)				0010
.022822D EEJ EUR002/28/23|.022822D|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	3,052	445,000	145.8		7,165		1,145		334			(6,020)				0010
.022822N EEJ EUR002/28/23|.022822N|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	31,550	4,600,000	145.8		120,980		19,330		3,547			(101,650)				0010
.022822E EEJ EUR002/28/23|.022822E|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	42,524	6,200,000	145.8		109,120		17,435		4,714			(91,685)				0010
.I022822 SPX EUR002/28/23|.I022822|	EQUITY INDEXED ANNUITY																					
SPX EURO 02/28/		EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2022	02/28/2023	1,391	6,085,000	4373.94		141,781		22,654		5,392			(119,127)				0010
.022822L EEJ EUR002/28/23|.022822L|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	70,233	10,240,000	145.8		257,024		41,067		7,896			(215,957)				0010
.0228220 EEJ EUR002/28/23|.0228220|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	66,015	9,625,000	145.8		261,800		41,830		7,422			(219,970)				0010
.022822X EEJ EUR002/28/23|.022822X|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	3,128	465,000	148.67226		10,602		1,694		55			(8,908)				0010
.H022822 SPX EUR002/28/23|.H022822|	EQUITY INDEXED ANNUITY																					
SPX EURO 02/28/		EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	02/28/2022	02/28/2023	869	3,800,000	4373.94		78,280		12,508		3,136			(65,772)				0010
.022822W EEJ EUR002/28/23|.022822W|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	15,814	2,340,000	147.97242		57,798		9,235		456			(48,563)				0010
.022822M EEJ EUR002/28/23|.022822M|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 02/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	02/28/2022	02/28/2023	5,693	830,000	145.8		21,331		3,408		640			(17,923)				0010
.030122F PDLV5E EUR002/28|.030122F|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/01/2022	02/28/2024	5,401	2,288,307	423.65		82,837		48,198		3,095			(34,639)				0010
.030122D PDLV5E EUR001/29|.030122D|PDL V5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	03/01/2022	01/29/2024	3,153	1,342,765	425.93		44,043		24,833		1,223			(19,209)				0010
.030122B SGIXCGMS EUR002/|.030122B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/01/2022	02/28/2024	2,811	1,014,175	360.82		36,765		21,391		660			(15,373)				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)
.030122G PDLV5E EUR002/28|.030122G|PDLV5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2023	1,731	733,393	423.65		17,308		2,773					(14,535)				0010
.030122C PDLV5E EUR001/30|.030122C|PDLV5E EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/01/2022	01/30/2023	1,664	708,802	425.93		16,090		1,401					(14,689)				0010
.030122A SGIXCGMS EUR002/|.030122A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Gerale .. SNZ2OJLFK8MNNCLQOF39	03/01/2022	02/28/2023	1,532	552,884	360.82		14,572		2,335					(12,237)				0010
.030122E PDLV5E EUR002/28|.030122E|PDLV5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2023	4,554	1,929,467	423.65		50,938		8,161					(42,777)				0010
.0307220 EEJ EUR003/07/23|.030722O|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	9,908	1,465,000	147.86		40,727		7,293		437			(33,434)				0010
.AE3072 PDLV5E EUR003/07|.AE3072|PDLV5E EUR0 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/07/2022	03/07/2023	1,380	587,313	425.66		12,157		2,177					(9,980)				0010
.030722P EEJ EUR002/21/23|.030722P|EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	02/21/2023	4,762	695,000	145.94176		27,175		3,971		363			(23,203)				0010
.030722C EEJ EUR003/07/23|.030722C|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	13,628	2,015,000	147.86		35,061		6,278		594			(28,783)				0010
.030722D EEJ EUR003/07/23|.030722D|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	19,072	2,820,000	147.86		52,452		9,392		835			(43,060)				0010
.030722N EEJ EUR003/07/23|.030722N|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	80,346	11,880,000	147.86		320,760		57,436		3,543			(263,324)				0010
.0307220 EEJ EUR002/21/23|.030722Q|EEJ EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	02/21/2023	1,787	265,000	148.313856		8,215		1,200		25			(7,015)				0010
.030722E EEJ EUR003/07/23|.030722E|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	6,324	935,000	147.86		18,326		3,282		278			(15,044)				0010
.E030722 SPX EUR003/07/23|.E030722|SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	868	3,644,992	4201.09		63,423		11,357		10,374			(52,066)				0010
.030722R EEJ EUR003/07/23|.030722R|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	3,988	590,000	147.93393		17,995		3,222		168			(14,773)				0010
.D030722 SPX EUR003/07/23|.D030722|SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	6,198	26,039,994	4201.09		312,480		55,954		56,289			(256,526)				0010
.AB3072 PDLV5E EUR003/07|.AB3072|PDLV5E EUR0 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/07/2022	03/07/2023	4,455	1,896,334	425.66		41,340		7,402					(33,938)				0010
.030722X EEJ EQFWD03/07/2|.030722X|EEJ EQFWD 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	30,455	4,500,000	147.76						(230,420)							0010
.030722S EEJ EUR003/07/23|.030722S|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	19,151	2,860,000	149.3386		75,504		13,520		327			(61,984)				0010
.G030722 SPX EUR003/07/23|.G030722|SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	1,965	8,255,016	4201.09		192,342		34,441		28,420			(157,900)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.030722A EEJ EUR003/07/23|.030722A| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	9,942	 1,470,000	..... 147.86	.....	16,317	.....	 2,922	.....	380	.....	.....	.....(13,395)	.....	.....	.....	0010 .....
.AC3072 PDLV5E EUR003/07|.AC3072|PDLV 5E EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.03/07/2022	.03/07/2024	7,758	3,302,240	..... 425.66	.....	103,690	.....	61,304	.....	 3,830	.....	.....	.....(42,386)	.....	.....	.....	0010 .....
.F030722 SPX EUR003/07/23|.F030722| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	.03/07/2022	.03/07/2023	939	3,944,992	.....4201.09	.....	81,267	.....	 14,552	.....	 12,590	.....	.....	..... (66,715)	.....	.....	.....	0010 .....
.030722K EEJ EUR003/07/23|.030722K| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	63,641	 9,410,000	..... 147.86	.....	234,309	.....	41,956	.....	 2,806	.....	.....	..... (192,353)	.....	.....	.....	0010 .....
.030722B EEJ EUR003/07/23|.030722B| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	2,029	 300,000	..... 147.86	.....	 4,800	.....	860	.....	 87	.....	.....	.....(3,941)	.....	.....	.....	0010 .....
.030722W EEJ EUR003/07/23|.030722W| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	8,464	1,295,000	..... 153.005528	.....	22,663	.....	 4,058	.....	 9	.....	.....	..... (18,604)	.....	.....	.....	0010 .....
.030722Y SPX ASIAN03/07/2|.030722Y| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	.03/07/2022	.03/07/2023	1,578	 6,630,000	.....4201.09	.....	77,571	.....	 13,852	.....	 2	.....	.....	.....(63,719)	.....	.....	.....	0010 .....
.030722M EEJ EUR003/07/23|.030722M| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	32,362	 4,785,000	..... 147.86	.....	124,889	.....	22,363	.....	 1,427	.....	.....	..... (102,526)	.....	.....	.....	0010 .....
.AD3072 PDLV5E EUR003/07|.AD3072|PDLV 5E EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.03/07/2022	.03/07/2023	1,457	 620,327	..... 425.66	.....	10,732	.....	 1,922	.....	.....	.....	.....	.....(8,810)	.....	.....	.....	0010 .....
.030722V EEJ EUR003/07/23|.030722V| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	5,641	 855,000	.....151.5565	.....	17,699	.....	 3,169	.....	 19	.....	.....	.....(14,529)	.....	.....	.....	0010 .....
.030722L EEJ EUR003/07/23|.030722L| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	7,338	 1,085,000	..... 147.86	.....	27,668	.....	 4,954	.....	324	.....	.....	.....(22,713)	.....	.....	.....	0010 .....
.H030722 SPX EUR003/07/23|.H030722| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	.03/07/2022	.03/07/2023	4,814	 20,225,014	.....4201.09	.....	519,783	.....	 93,074	.....	 73,784	.....	.....	..... (426,709)	.....	.....	.....	0010 .....
.A030722 SPX ASIAN03/07/2|.A030722| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	.03/07/2022	.03/07/2023	1,068	4,485,000	.....4201.09	.....	113,022	.....	20,183	.....	 2	.....	.....	.....(92,840)	.....	.....	.....	0010 .....
.030722U EEJ EUR003/07/23|.030722U| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	5,571	 840,000	..... 150.772842	.....	 18,984	.....	 3,399	.....	 35	.....	.....	.....(15,585)	.....	.....	.....	0010 .....
.I030722 SPX EUR003/07/23|.I030722| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	.03/07/2022	.03/07/2023	1,671	7,019,979	.....4201.09	.....	192,348	.....	 34,442	.....	 26,539	.....	.....	..... (157,906)	.....	.....	.....	0010 .....
.J030722 SPX EUR003/07/23|.J030722| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	.03/07/2022	.03/07/2023	2,403	 10,095,009	.....4201.09	.....	298,812	.....	 53,506	.....	 39,798	.....	.....	..... (245,306)	.....	.....	.....	0010 .....
.030722J EEJ EUR003/07/23|.030722J| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	.03/07/2022	.03/07/2023	6,729	 995,000	..... 147.86	.....	24,179	.....	 4,329	.....	297	.....	.....	.....(19,849)	.....	.....	.....	0010 .....
.Y030722 PDLV5E EUR002/14|.Y030722|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	.03/07/2022	.02/14/2023	1,220	 512,062	..... 419.86	.....	 15,106	.....	 1,943	.....	.....	.....	.....	.....(13,162)	.....	.....	.....	0010 .....
.0307222 SPX ASIAN03/07/2|.030722Z| SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	.03/07/2022	.03/07/2023	 230	 965,000	.....4201.09	.....	19,976	.....	 3,567	.....	.....	.....	.....	..... (16,408)	.....	.....	.....	0010 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.K030722 SPX EUR003/07/23|.K030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	6,147	25,824,982	4201.09		797,993		142,891		104,034			(655,101)				0010
.030722T EEJ EUR003/07/23|.030722T|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	25,725	3,860,000	150.048328		94,570		16,934		269			(77,636)				0010
.030722H EEJ EUR003/07/23|.030722H|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	15,724	2,325,000	147.86		51,848		9,284		693			(42,564)				0010
.C030722 SPX ASIAN03/07/2|.C030722|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/07/2022	03/07/2023	794	3,335,000	4201.09		114,724		20,486		2			(94,238)				0010
.Z030722 PDLV5E EUR002/07|.Z030722|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	03/07/2022	02/07/2024	2,790	1,181,364	423.38		40,875		23,474		1,454			(17,401)				0010
.0307221 EEJ EUR003/07/23|.030722I|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	10,584	1,565,000	147.86		36,778		6,586		467			(30,192)				0010
.X030722 PDLV5E EUR002/07|.X030722|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	03/07/2022	02/07/2024	2,185	924,875	423.38		22,844		2,523					(20,321)				0010
.AA3072 PDLV5E EUR002/14|.AA3072|PDLV5E EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	03/07/2022	02/14/2024	2,432	1,021,079	419.86		39,822		23,037		1,822			(16,785)				0010
.B030722 SPX ASIAN03/07/2|.B030722|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/07/2022	03/07/2023	1,216	5,110,000	4201.09		168,630		30,113		2			(138,518)				0010
.L030722 SPX EUR003/07/23|.L030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	816	3,429,980	4201.09		113,876		20,391		14,313			(93,485)				0010
.030722G EEJ EUR003/07/23|.030722G|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	18,193	2,690,000	147.86		58,911		10,549		802			(48,362)				0010
.030722F EEJ EUR003/07/23|.030722F|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/07/2022	03/07/2023	13,628	2,015,000	147.86		41,711		7,469		600			(34,242)				0010
.030822L SGIXCGMS EUR003/|.030822L|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/08/2022	03/07/2024	939	336,524	358.45		10,675		6,320		301			(4,355)				0010
.030822K SGIXCGMS EUR003/|.030822K|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/08/2022	03/07/2023	1,630	584,446	358.45		12,685		2,278					(10,407)				0010
.S031422 SPX EUR003/14/23|.S031422|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	357	1,490,000	4173.11		51,301		9,114		9,114	(42,186)						0010
.U031422 SPX EUR003/14/23|.U031422|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	1,029	4,295,000	4173.11		179,402		28,513		28,513	(150,889)						0010
.C031422 EEJ EUR003/14/24|.C031422|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2024	50,982	7,400,000	145.15		308,580		95,296		95,296	(213,284)						0010
.V031422 SPX EUR003/14/23|.V031422|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	873	3,645,000	4173.11		169,201		25,115		25,115	(144,086)						0010
.0314220 EEJ EUR002/14/24|.0314220|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	02/14/2024	4,968	720,000	144.92		31,464		9,112		9,112	(22,352)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.031422P EEJ EUR001/16/24|.031422P| EEJ EUR0 01/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	01/16/2024	4,771	700,000	146.71		25,970		6,178		6,178	(19,792)						0010
.Y031422 SPX EUR003/14/24|.Y031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2024	691	2,885,000	4173.11		398,938		196,158		196,158	(202,779)						0010
.W031422 SPX EUR003/14/23|.W031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	4,751	19,825,000	4173.11		942,877		137,653		137,653	(805,224)						0010
.B031422 EEJ EUR003/14/23|.B031422| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	68,963	10,010,000	145.15		304,304		16,709		16,709	(287,595)						0010
.X031422 SPX EUR003/14/23|.X031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	2,348	9,800,000	4173.11		519,890		70,180		70,180	(449,710)						0010
.T031422 SPX EUR003/14/23|.T031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	935	3,900,000	4173.11		158,262		25,603		25,603	(132,659)						0010
.G031422 SPX ASIAN03/14/2|.G031422| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	468	1,955,000	4173.11		62,406		12,378		5		(50,028)					0010
.031422C EEJ EUR003/14/23|.031422C| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	16,569	2,405,000	145.15		41,366		8,205		3,868		(33,161)					0010
.H031422 SPX ASIAN03/14/2|.H031422| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	1,288	5,375,000	4173.11		179,616		35,626		13		(143,990)					0010
.031422Z EEJ EUR003/14/23|.031422Z| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	8,808	1,310,000	148.72069		26,986		5,353		325		(21,633)					0010
.031422N EEJ EUR003/14/23|.031422N| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	8,887	1,290,000	145.15		35,475		7,036		2,153		(28,439)					0010
.F031422 SPX ASIAN03/14/2|.F031422| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	273	1,140,000	4173.11		30,265		6,003		3		(24,262)					0010
.R031422 SPX EUR003/14/23|.R031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	2,378	9,925,000	4173.11		333,579		66,164		59,994		(267,415)					0010
.Q031422 SPX EUR003/14/23|.Q031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	1,652	6,895,000	4173.11		211,263		41,903		39,813		(169,359)					0010
.031422B EEJ EUR003/14/23|.031422B| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	3,445	500,000	145.15		5,650		1,121		661		(4,529)					0010
.031422A EEJ EUR002/28/23|.031422A| EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	02/28/2023	59,671	8,700,000	145.8		191,400		31,809		6,705		(159,591)					0010
.031422L EEJ EUR003/14/23|.031422L| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	10,437	1,515,000	145.15		39,087		7,753		2,529		(31,334)					0010
.031422F EEJ EUR003/14/23|.031422F| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	6,717	975,000	145.15		20,280		4,022		1,616		(16,258)					0010
.031422X EEJ EUR003/14/23|.031422X| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	14,763	2,175,000	147.32725		52,418		10,397		1,202		(42,021)					0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0031422 SPX EUR003/14/23|.0031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	2,731	11,395,000	4173.11		319,744		63,420		62,777			(256,323)				0010
.031422W EEJ EUR003/14/23|.031422W| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	10,078	1,480,000	146.848255		37,592		7,456		1,059			(30,136)				0010
.031422M EEJ EUR003/14/23|.031422M| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	69,342	10,065,000	145.15		269,742		53,503		16,800			(216,239)				0010
.P031422 SPX EUR003/14/23|.P031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	3,932	16,410,000	4173.11		482,126		95,628		92,644			(386,498)				0010
.031422D EEJ EUR003/14/23|.031422D| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	26,111	3,790,000	145.15		68,978		13,682		6,171			(55,296)				0010
.031422E EEJ EUR003/14/23|.031422E| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	13,193	1,915,000	145.15		38,109		7,559		3,161			(30,550)				0010
.0314220 EEJ EUR003/14/23|.0314220| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	2,894	420,000	145.15		12,054		2,391		701			(9,663)				0010
.N031422 SPX EUR003/14/23|.N031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	861	3,595,000	4173.11		96,202		19,081		19,285			(77,121)				0010
.031422Y EEJ EUR003/14/23|.031422Y| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	4,894	725,000	148.14009		15,950		3,164		253			(12,786)				0010
.031422U EEJ EUR003/14/24|.031422U| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2024	2,928	425,000	145.15		17,723		10,648		5,473			(7,074)				0010
.M031422 SPX EUR003/14/23|.M031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	3,611	15,070,000	4173.11		383,532		76,072		78,534			(307,459)				0010
.031422J EEJ EUR003/14/23|.031422J| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	39,235	5,695,000	145.15		140,667		27,901		9,503			(112,766)				0010
.0314221 EEJ EUR003/14/23|.0314221| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	10,437	1,515,000	145.15		35,148		6,972		2,525			(28,177)				0010
.L031422 SPX EUR003/14/23|.L031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	1,504	6,275,000	4173.11		147,714		29,299		31,216			(118,415)				0010
.031422V EEJ EUR003/14/23|.031422V| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	4,055	590,000	145.512875		17,287		3,429		829			(13,858)				0010
.031422T EEJ EUR003/07/24|.031422T| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/07/2024	1,826	270,000	147.86		9,423		5,625		2,234			(3,798)				0010
.K031422 SPX EUR003/14/23|.K031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	679	2,835,000	4173.11		58,089		11,522		12,924			(46,567)				0010
.031422K EEJ EUR003/14/23|.031422K| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	18,567	2,695,000	145.15		68,184		13,524		4,498			(54,660)				0010
.J031422 SPX EUR003/14/23|.J031422| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	1,263	5,270,000	4173.11		89,327		17,718		21,165			(71,609)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.D031422 SPX ASIAN03/14/2|.D031422| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	1,623	6,775,000	4173.11		79,593		15,787		13			(63,806)				0010
.031422R EEJ EUR002/28/23|.031422R| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	02/28/2023	3,641	535,000	146.95182		14,017		2,329		205			(11,688)				0010
.I031422 SPX EUR003/14/23|.I031422| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/14/2023	4,755	19,845,000	4173.11		234,965		46,605		61,685			(188,360)				0010
.031422S EEJ EUR002/28/23|.031422S| EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	02/28/2023	5,729	850,000	148.36608		19,040		3,164		126			(15,876)				0010
.031422H EEJ EUR003/14/23|.031422H| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	8,853	1,285,000	145.15		28,527		5,658		2,139			(22,869)				0010
.E031422 SPX ASIAN03/14/2|.E031422| SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2023	1,008	4,205,000	4173.11		99,621		19,759		9			(79,861)				0010
.031422G EEJ EUR003/14/23|.031422G| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	14,881	2,160,000	145.15		46,872		9,297		3,591			(37,575)				0010
.A031422 EEJ EUR003/14/23|.A031422| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/14/2022	03/14/2023	7,455	1,120,000	150.23025		19,264		3,821		108			(15,443)				0010
.031522G PDLV5E EUR003/14|.031522G|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/15/2022	03/14/2024	5,320	2,226,128	418.45		73,017		43,931		5,227			(29,086)				0010
.031522B SGIXCGMS EUR003/|.031522B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/15/2022	03/14/2024	3,079	1,086,628	352.91		38,088		22,915		1,827			(15,172)				0010
.031522C PDLV5E EUR003/07|.031522C|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/15/2022	03/07/2023	1,109	457,336	412.57		13,949		2,554		13			(11,395)				0010
.031522F PDLV5E EUR003/14|.031522F|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/15/2022	03/14/2023	5,174	2,165,258	418.45		50,451		10,034		107,391			(40,416)				0010
.031522H PDLV5E EUR003/14|.031522H|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/15/2022	03/14/2023	1,388	580,643	418.45		12,716		2,529		3			(10,187)				0010
.031522D PDLV5E EUR002/28|.031522D|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/15/2022	02/28/2024	2,819	1,194,074	423.65		32,240		19,127		1,635			(13,113)				0010
.031522E PDLV5E EUR003/07|.031522E|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/15/2022	03/07/2024	3,417	1,454,689	425.66		36,658		21,914		1,716			(14,745)				0010
.031522A SGIXCGMS EUR003/|.031522A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/15/2022	03/14/2023	2,999	1,058,398	352.91		26,752		5,321		2			(21,431)				0010
.032122P EEJ EUR012/14/23|.032122P| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	12/14/2023	8,047	1,200,000	149.12		44,280		6,228		6,228	(38,052)						0010
.032122S EEJ EUR003/14/24|.032122S| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/14/2024	13,331	1,935,000	145.15		102,168		24,919		24,919	(77,249)						0010
.032122G EEJ EUR003/21/23|.032122G| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	5,626	835,000	148.43		17,368		3,780		317			(13,588)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.M032122 SPX EUR003/21/23|.M032122| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	2,327	10,380,000	4461.18		312,438		67,996		11,862			(244,442)				0010
.032122F EEJ EUR003/21/23|.032122F| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	12,497	1,855,000	148.43		36,915		8,034		703			(28,881)				0010
.L032122 SPX EUR003/21/23|.L032122| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	2,661	11,870,000	4461.18		338,295		73,623		13,281			(264,672)				0010
.C032122 SPX ASIAN03/21/2|.C032122| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/21/2022	03/21/2023	651	2,905,000	4461.18		67,687		14,731		1			(52,956)				0010
.032122H EEJ EUR003/21/23|.032122H| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	22,738	3,375,000	148.43		72,900		15,865		1,284			(57,035)				0010
.N032122 SPX EUR003/21/23|.N032122| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	2,304	10,280,000	4461.18		322,792		70,250		11,935			(252,543)				0010
.0321220 EEJ EUR003/07/23|.0321220| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/07/2023	2,198	325,000	147.874786		10,270		1,913		96			(8,357)				0010
.032122T EEJ EUR003/21/24|.032122T| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2024	3,369	500,000	148.43		20,750		12,666		3,901			(8,084)				0010
.032122R EEJ EUR003/07/23|.032122R| EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/07/2023	5,105	765,000	149.85611		19,584		3,647		61			(15,937)				0010
.032122I EEJ EUR003/21/23|.032122I| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	13,542	2,010,000	148.43		44,421		9,667		765			(34,754)				0010
.032122U EEJ EUR003/21/23|.032122U| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	2,186	325,000	148.652645		9,653		2,101		110			(7,552)				0010
.B032122 SPX ASIAN03/21/2|.B032122| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/21/2022	03/21/2023	1,534	6,845,000	4461.18		83,509		18,174		1			(65,335)				0010
.032122J EEJ EUR003/21/23|.032122J| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	10,106	1,500,000	148.43		34,950		7,606		572			(27,344)				0010
.0032122 SPX EUR003/21/23|.0032122| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	1,835	8,185,000	4461.18		275,016		59,852		9,740			(215,164)				0010
.E032122 SPX ASIAN03/21/2|.E032122| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/21/2022	03/21/2023	706	3,150,000	4461.18		101,745		22,143		1			(79,602)				0010
.D032122 SPX ASIAN03/21/2|.D032122| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/21/2022	03/21/2023	338	1,510,000	4461.18		39,864		8,676					(31,188)				0010
.032122M EEJ EUR003/21/23|.032122M| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	15,260	2,265,000	148.43		58,437		12,718		864			(45,719)				0010
.032122Y EEJ EUR003/21/23|.032122Y| EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	5,374	815,000	151.650931		17,604		3,831		45			(13,773)				0010
.G032122 SPX EUR003/21/23|.G032122| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	6,063	27,050,000	4461.18		330,010		71,820		18,437			(258,190)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032122B EEJ EUR003/14/23|.032122B| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/14/2023	24,113	3,500,000	145.15		98,000		19,820		5,818			(78,180)				0010
.H032122 SPX EUR003/21/23|.H032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	741	3,305,000	4461.18		59,160		12,875		2,994			(46,285)				0010
.032122L EEJ EUR003/21/23|.032122L| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	18,494	2,745,000	148.43		69,449		15,114		1,047			(54,334)				0010
.032122K EEJ EUR003/21/23|.032122K| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	67,170	9,970,000	148.43		246,259		53,594		3,801			(192,665)				0010
.032122A EEJ EUR003/07/23|.032122A| EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/07/2023	27,999	4,140,000	147.86		96,462		17,966		1,234			(78,496)				0010
.032122D EEJ EUR003/21/23|.032122D| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	8,590	1,275,000	148.43		21,930		4,773		476			(17,157)				0010
.032122V EEJ EUR003/21/23|.032122V| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	2,368	355,000	149.943986		9,230		2,009		57			(7,221)				0010
.J032122 SPX EUR003/21/23|.J032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	1,563	6,975,000	4461.18		164,610		35,824		7,240			(128,786)				0010
.K032122 SPX EUR003/21/23|.K032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	4,161	18,565,000	4461.18		486,403		105,856		20,084			(380,547)				0010
.A032122 EEJ EUR003/21/23|.A032122| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	9,052	1,390,000	153.565678		24,047		5,233		21			(18,814)				0010
.F032122 SPX ASIAN03/21/2|.F032122| SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	03/21/2022	03/21/2023	485	2,165,000	4461.18		73,177		15,926		1			(57,251)				0010
.032122C EEJ EUR003/21/23|.032122C| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	5,289	785,000	148.43		8,635		1,879		248			(6,756)				0010
.032122W EEJ EUR003/21/23|.032122W| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	10,048	1,510,000	150.285375		37,901		8,248		197			(29,653)				0010
.032122Z EEJ EUR003/21/23|.032122Z| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	5,160	785,000	152.14075		16,014		3,485		31			(12,529)				0010
.I032122 SPX EUR003/21/23|.I032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/21/2022	03/21/2023	938	4,185,000	4461.18		86,630		18,853		4,113			(67,776)				0010
.032122N EEJ EUR003/21/23|.032122N| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	69,730	10,350,000	148.43		276,345		60,141		3,947			(216,204)				0010
.0321220 EEJ EUR003/21/23|.0321220| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	28,330	4,205,000	148.43		115,638		25,166		1,603			(90,471)				0010
.032122X EEJ EUR003/21/23|.032122X| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	9,890	1,490,000	150.65645		35,909		7,815		155			(28,094)				0010
.032122E EEJ EUR003/21/23|.032122E| EEJ EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2022	03/21/2023	19,639	2,915,000	148.43		53,345		11,609		1,097			(41,735)				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)
.032222N SGIXCGMS EUR003/|.032222N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/22/2022	03/21/2023	451	159,056	353.05		3,730		814					(2,916)				0010
.032222T PDLV5E EUR003/21|.032222T|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2024	2,960	1,231,944	416.19		38,560		23,570		3,620			(14,990)				0010
.032222L MXEA EUR003/21/2|.032222L|M XEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/21/2023	1,376	2,968,885	2157.62		83,413		18,203		8,626			(65,210)				0010
.0322220 SGIXCGMS EUR003/|.0322220|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/22/2022	03/21/2024	764	269,804	353.05		8,949		5,470		461			(3,479)				0010
.032222G MXEA EUR003/07/2|.032222G|M XEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/07/2023	761	1,519,192	1996.31		39,207		7,323		19,083			(31,884)				0010
.032222A MXEA ASIAN02/28/|.032222A|M XEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	02/28/2023	867	1,889,280	2179.1		50,893		8,656					(42,237)				0010
.032222F MXEA EUR002/28/2|.032222F|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	02/28/2023	1,626	3,543,217	2179.1		99,983		17,006		4,186			(82,977)				0010
.032222P PDLV5E EUR002/14|.032222P|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	02/14/2023	606	254,625	419.86		4,329		582					(3,746)				0010
.032222B MXEA ASIAN03/07/|.032222B|M XEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/07/2023	734	1,465,292	1996.31		66,882		12,492		2			(54,390)				0010
.032222E MXEA EUR002/28/2|.032222E|M XEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	02/28/2023	1,117	2,434,055	2179.1		52,075		8,857		2,526			(43,217)				0010
.032222C MXEA ASIAN03/14/|.032222C|M XEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/14/2023	656	1,350,081	2058.05		55,498		11,256					(44,242)				0010
.032222D MXEA ASIAN03/21/|.032222D|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/21/2023	792	1,708,835	2157.62		49,207		10,739					(38,468)				0010
.032222J MXEA EUR003/14/2|.032222J|M XEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/14/2023	2,331	4,797,315	2058.05		162,144		32,886		43,158			(129,259)				0010
.032222Q PDLV5E EUR002/21|.032222Q|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	02/21/2023	854	359,216	420.77		5,855		894					(4,961)				0010
.032222K MXEA EUR003/21/2|.032222K|M XEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/21/2023	932	2,010,902	2157.62		39,293		8,575		4,667			(30,718)				0010
.032222M SGIXCGMS EUR003/|.032222M|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/22/2022	03/14/2024	469	165,374	352.91		5,487		3,333		278			(2,154)				0010
.032222R PDLV5E EUR002/21|.032222R|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	02/21/2024	682	287,120	420.77		7,465		4,443		500			(3,022)				0010
.032222H MXEA EUR003/07/2|.032222H|M XEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/07/2023	1,883	3,759,052	1996.31		139,417		26,041		60,270			(113,377)				0010
.032222V PDLV5E EUR003/21|.032222V|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2023	1,974	821,367	416.19		16,017		3,495		17			(12,521)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032222U PDLV5E EUR002/21|.032222U|PDL V5E EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	02/21/2023	792	333,437	420.77		5,302		810					(4,492)				0010
.0322221 MXEA EUR003/14/2|.0322221|M XEA EUR0 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/22/2022	03/14/2023	642	1,321,268	2058.05		54,422		11,038		7,805			(43,385)				0010
.032222S PDLV5E EUR003/21|.032222S|PDL V5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2023	5,052	2,102,712	416.19		46,470		10,141		44			(36,329)				0010
.032822D EEJ EUR003/28/23|.032822D| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	2,592	385,000	148.54		6,622		1,569		171			(5,053)				0010
.D032822 SPX ASIAN03/28/2|.D032822| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	438	2,005,000	4575.52		65,965		15,628					(50,337)				0010
.032822E EEJ EUR003/28/23|.032822E| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	20,870	3,100,000	148.54		57,040		13,514		1,393			(43,526)				0010
.032822U EEJ EUR003/28/23|.032822U| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	8,059	1,215,000	150.7681		29,282		6,937		164			(22,344)				0010
.032822T EEJ EUR003/28/23|.032822T| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	15,590	2,340,000	150.09967		60,606		14,358		464			(46,248)				0010
.032822J EEJ EUR003/28/23|.032822J| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	15,484	2,300,000	148.54		53,590		12,696		1,051			(40,894)				0010
.032822S EEJ EUR003/28/23|.032822S| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	3,160	470,000	148.747956		14,006		3,318		193			(10,688)				0010
.032822H EEJ EUR003/28/23|.032822H| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	11,074	1,645,000	148.54		35,697		8,457		750			(27,239)				0010
.032822I EEJ EUR003/28/23|.032822I| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	8,954	1,330,000	148.54		29,659		7,027		607			(22,632)				0010
.A032822 SPX ASIAN03/28/2|.A032822| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	1,012	4,630,000	4575.52		113,435		26,874		1			(86,561)				0010
.032822R EEJ EUR003/14/23|.032822R| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/14/2023	2,284	340,000	148.851325		10,234		2,111		78			(8,123)				0010
.032822Q EEJ EUR003/14/23|.032822Q| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/14/2023	3,745	550,000	146.877285		20,185		4,164		387			(16,021)				0010
.032822Z SPX ASIAN03/28/2|.032822Z| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	259	1,185,000	4575.52		25,359		6,008					(19,351)				0010
.032822G EEJ EUR003/28/23|.032822G| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	10,704	1,590,000	148.54		33,072		7,835		723			(25,237)				0010
.B032822 SPX ASIAN03/28/2|.B032822| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	433	1,980,000	4575.52		61,776		14,636					(47,140)				0010
.K032822 SPX EUR003/28/23|.K032822| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	2,734	12,510,000	4575.52		362,790		85,950		7,136			(276,840)				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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.M032822 SPX EUR003/28/23|.M032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	3,656	16,730,000	4575.52		528,668		125,249		9,988			(403,419)				0010
.L032822 SPX EUR003/28/23|.L032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	2,053	9,395,000	4575.52		284,669		67,442		5,485			(217,226)				0010
.C032822 SPX ASIAN03/28/2|.C032822| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	1,221	5,585,000	4575.52		179,279		42,474		1			(136,805)				0010
.J032822 SPX EUR003/28/23|.J032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	691	3,160,000	4575.52		87,532		20,738		1,758			(66,794)				0010
.032822N EEJ EUR003/28/23|.032822N| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	1,851	275,000	148.54		7,233		1,713		126			(5,519)				0010
.0328220 EEJ EUR003/28/23|.0328220| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	77,723	11,545,000	148.54		309,406		73,303		5,280			(236,103)				0010
.H032822 SPX EUR003/28/23|.H032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	655	2,995,000	4575.52		74,875		17,739		1,574			(57,136)				0010
.I032822 SPX EUR003/28/23|.I032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	4,148	18,980,000	4575.52		499,174		118,262		10,274			(380,912)				0010
.032822P EEJ EUR003/28/23|.032822P| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	12,118	1,800,000	148.54		49,500		11,727		823			(37,773)				0010
.032822Y SPX ASIAN03/28/2|.032822Y| SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	1,823	8,340,000	4575.52		101,748		24,106		1			(77,642)				0010
.G032822 SPX EUR003/28/23|.G032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	1,285	5,880,000	4575.52		138,180		32,737		2,983			(105,443)				0010
.032822W EEJ EUR003/28/23|.032822W| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	3,808	580,000	152.312916		11,832		2,803		31			(9,029)				0010
.032822B EEJ EUR003/14/23|.032822B| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/14/2023	15,157	2,200,000	145.15		76,340		15,749		3,672			(60,591)				0010
.032822X EEJ EUR003/28/23|.032822X| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	6,211	955,000	153.753754		16,426		3,892		20			(12,534)				0010
.032822F EEJ EUR003/28/23|.032822F| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	6,194	920,000	148.54		18,308		4,337		417			(13,971)				0010
.032822A EEJ EUR003/14/23|.032822A| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/14/2023	23,252	3,375,000	145.15		95,513		19,705		5,607			(75,808)				0010
.032822K EEJ EUR003/28/23|.032822K| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	65,201	9,685,000	148.54		239,220		56,675		4,429			(182,545)				0010
.032822V EEJ EUR003/28/23|.032822V| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	4,686	710,000	151.5108		15,833		3,751		62			(12,082)				0010
.032822M EEJ EUR003/28/23|.032822M| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	42,951	6,380,000	148.54		164,604		38,997		2,918			(125,607)				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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.032822C EEJ EUR003/28/23|.032822C| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	6,261	930,000	148.54		10,602		2,512		351			(8,090)				0010
.F032822 SPX EUR003/28/23|.F032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	1,341	6,135,000	4575.52		123,927		29,360		2,840			(94,567)				0010
.E032822 SPX EUR003/28/23|.E032822| SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/28/2022	03/28/2023	5,896	26,975,000	4575.52		334,490		79,246		9,037			(255,244)				0010
.032822L EEJ EUR003/28/23|.032822L| EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2022	03/28/2023	2,424	360,000	148.54		9,108		2,158		165			(6,950)				0010
.032922C SGIXGMS EUR003/|.032922C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/29/2022	03/28/2023	979	343,492	350.72		8,609		2,045		4			(6,564)				0010
.032922K PDLV5E EUR003/28|.032922K|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2023	1,949	806,636	413.97		18,553		4,408		49			(14,145)				0010
.032922I PDLV5E EUR003/21|.032922I|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	03/21/2024	1,735	722,100	416.19		22,818		14,083		2,133			(8,735)				0010
.032922D PDLV5E EUR002/28|.032922D|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	02/28/2023	935	395,948	423.65		5,543		963					(4,581)				0010
.032922F PDLV5E EUR003/28|.032922F|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2023	4,396	1,819,815	413.97		45,313		10,765		110			(34,548)				0010
.032922G PDLV5E EUR002/28|.032922G|PDL V5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	02/28/2024	1,180	500,000	423.65		11,750		7,111		692			(4,639)				0010
.032922H PDLV5E EUR003/14|.032922H|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	03/14/2024	562	235,247	418.45		6,822		4,185		558			(2,637)				0010
.032922A SGIXGMS EUR003/|.032922A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/29/2022	03/21/2023	1,032	364,259	353.05		7,944		1,768		1			(6,177)				0010
.032922B SGIXGMS EUR003/|.032922B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	03/29/2022	03/21/2024	1,313	463,438	353.05		14,663		9,050		792			(5,613)				0010
.032922J PDLV5E EUR003/28|.032922J|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2024	8,792	3,639,545	413.97		124,472		77,282		13,204			(47,190)				0010
.032922E PDLV5E EUR003/21|.032922E|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/29/2022	03/21/2023	823	342,467	416.19		7,569		1,684		7			(5,884)				0010
.F040722 SPX ASIAN04/10/2|.F040722| SPX ASIAN 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/10/2023	652	2,935,000	4500.21		92,769		25,231					(67,538)				0010
.040722X EEJ EUR004/10/23|.040722X| EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	22,315	3,320,000	148.778468		87,648		23,838		1,900			(63,810)				0010
.040722V EEJ EUR004/08/24|.040722V| EEJ EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/08/2024	4,989	735,000	147.32		30,356		19,306		7,098			(11,050)				0010
.E040722 SPX ASIAN04/10/2|.E040722| SPX ASIAN 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/10/2023	1,123	5,055,000	4500.21		124,859		33,959		1			(90,900)				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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.040722Z EEJ EUR004/10/23|.040722Z|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	3,657	550,000	150.384256		12,210		3,321		143			(8,889)				0010
.D040722 SPX ASIAN04/10/2|.D040722|SPX ASIAN 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/10/2023	209	940,000	4500.21		19,238		5,232					(14,006)				0010
.040722W EEJ EUR004/10/23|.040722W|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	3,349	495,000	147.806156		14,504		3,945		442			(10,559)				0010
.040722B EEJ EUR003/28/23|.040722B|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2023	24,909	3,700,000	148.54		80,660		19,763		1,692			(60,897)				0010
.040722T EEJ EUR003/28/24|.040722T|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	03/28/2024	1,851	275,000	148.54		9,955		6,276		2,145			(3,679)				0010
.A040722 EEJ EUR004/10/23|.A040722|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	7,815	1,180,000	150.988268		24,544		6,675		224			(17,869)				0010
.040722U EEJ EUR004/10/23|.040722U|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	6,686	985,000	147.32		30,338		8,251		1,088			(22,087)				0010
.040722A EEJ EUR003/21/23|.040722A|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	03/21/2023	28,599	4,245,000	148.43		85,325		19,595		1,618			(65,730)				0010
.040722S EEJ EUR003/21/23|.040722S|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	03/21/2023	2,003	305,000	152.274337		4,941		1,135		11			(3,806)				0010
.G040722 SPX ASIAN04/10/2|.G040722|SPX ASIAN 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/10/2023	1,920	8,640,000	4500.21		285,768		77,723		1			(208,045)				0010
.B040722 EEJ EUR004/10/23|.B040722|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	9,645	1,470,000	152.417272		25,872		7,037		127			(18,835)				0010
.040722F EEJ EUR004/10/23|.040722F|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	6,720	990,000	147.32		19,998		5,439		1,076			(14,559)				0010
.040722R EEJ EUR003/21/23|.040722R|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	03/21/2023	4,258	640,000	150.300218		13,120		3,013		83			(10,107)				0010
.AK4072 PDLV5E EUR004/08|.AK4072|PDLV5E EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2022	04/08/2024	10,493	4,331,541	412.8		138,609		88,154		17,900			(50,455)				0010
.040722Q EEJ EUR004/10/23|.040722Q|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	2,070	305,000	147.32		8,662		2,356		337			(6,306)				0010
.040722G EEJ EUR004/10/23|.040722G|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	8,417	1,240,000	147.32		25,916		7,049		1,353			(18,867)				0010
.AJ4072 PDLV5E EUR004/10|.AJ4072|PDLV5E EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2022	04/10/2023	10,440	4,309,835	412.8		98,695		26,843		598			(71,852)				0010
.AI4072 PDLV5E EUR003/07|.AI4072|PDLV5E EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/07/2022	03/07/2024	1,193	507,915	425.66		9,803		6,070		607			(3,732)				0010
.040722P EEJ EUR004/10/23|.040722P|EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	15,544	2,290,000	147.32		63,433		17,252		2,530			(46,181)				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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.AH4072 PDLV5E EUR003/14|.AH4072|PDLV 5E EUR0 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2022	03/14/2023	782	327,043	418.45		5,331		1,139		2			(4,192)				0010
.AL4072 PDLV5E EUR004/10|.AL4072|PDLV 5E EUR0 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2022	04/10/2023	1,485	613,029	412.8		13,303		3,618		85			(9,685)				0010
.J040722 SPX EUR004/10/23|.J040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	2,074	9,335,011	4500.21		200,703		54,587		11,487			(146,116)				0010
.040722L EEJ EUR004/10/23|.040722L| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	7,059	1,040,000	147.32		26,520		7,213		1,149			(19,307)				0010
.I040722 SPX EUR004/10/23|.I040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	588	2,644,998	4500.21		48,668		13,237		3,005			(35,431)				0010
.040722K EEJ EUR004/10/23|.040722K| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	54,711	8,060,000	147.32		200,694		54,584		8,898			(146,110)				0010
.040722M EEJ EUR004/10/23|.040722M| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	82,949	12,220,000	147.32		317,720		86,413		13,499			(231,307)				0010
.M040722 SPX EUR004/10/23|.M040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	5,503	24,765,016	4500.21		668,655		181,859		34,167			(486,796)				0010
.040722H EEJ EUR004/10/23|.040722H| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	14,662	2,160,000	147.32		47,088		12,807		2,368			(34,281)				0010
.L040722 SPX EUR004/10/23|.L040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	1,021	4,594,984	4500.21		118,092		32,118		6,181			(85,973)				0010
.AG4072 PDLV5E EUR003/07|.AG4072|PDLV 5E EUR0 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/07/2022	03/07/2023	1,187	505,276	425.66		5,255		1,035					(4,220)				0010
.040722J EEJ EUR004/10/23|.040722J| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	12,626	1,860,000	147.32		43,710		11,888		2,050			(31,822)				0010
.K040722 SPX EUR004/10/23|.K040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	1,884	8,480,016	4500.21		204,368		55,584		11,062			(148,784)				0010
.040722I EEJ EUR004/10/23|.040722I| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	12,150	1,790,000	147.32		39,917		10,857		1,966			(29,060)				0010
.P040722 SPX EUR004/10/23|.P040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	2,803	12,614,989	4500.21		392,327		106,704		18,578			(285,622)				0010
.040722E EEJ EUR004/10/23|.040722E| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	65,707	9,680,000	147.32		180,048		48,969		10,355			(131,079)				0010
.N040722 SPX EUR004/10/23|.N040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	1,113	5,009,994	4500.21		142,284		38,698		7,076			(103,586)				0010
.040722D EEJ EUR004/10/23|.040722D| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	15,069	2,220,000	147.32		39,072		10,627		2,342			(28,445)				0010
.0040722 SPX EUR004/10/23|.0040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	3,217	14,475,015	4500.21		431,355		117,319		20,892			(314,036)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.040722C EEJ EUR004/10/23|.040722C| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	12,286	1,810,000	147.32		20,272		5,514		1,508			(14,758)				0010
.C040722 SPX ASIAN04/10/2|.C040722| SPX ASIAN 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/10/2023	1,893	8,520,000	4500.21		102,802		27,960		1			(74,842)				0010
.R040722 SPX EUR004/10/23|.R040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	3,281	14,765,009	4500.21		516,775		140,551		22,904			(376,224)				0010
.040722N EEJ EUR004/10/23|.040722N| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	3,224	475,000	147.32		12,588		3,424		525			(9,164)				0010
.040722Y EEJ EUR004/10/23|.040722Y| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	12,377	1,850,000	149.470872		45,325		12,327		760			(32,998)				0010
.0407220 EEJ EUR004/10/23|.0407220| EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2022	04/10/2023	86,512	12,745,000	147.32		344,115		93,592		14,082			(250,523)				0010
.H040722 SPX EUR004/10/23|.H040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	7,827	35,224,989	4500.21		447,358		121,671		31,573			(325,686)				0010
.Q040722 SPX EUR004/10/23|.Q040722| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	3,709	16,690,019	4500.21		540,756		147,074		25,045			(393,682)				0010
.H040822 SPX EUR004/10/23|.H040822| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2023	3,500	15,750,735	4500.21		1,406,230		383,517		32,232			(1,022,713)				0010
.041122J SGIXCGMS EUR004/|.041122J|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/11/2022	04/06/2023	3,229	1,128,959	349.59		24,931		6,616		33			(18,315)				0010
.041122K SGIXCGMS EUR004/|.041122K|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/11/2022	04/08/2024	2,745	959,628	349.59		30,387		19,379		2,478			(11,008)				0010
.T041422 SPX EUR004/14/23|.T041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	4,635	20,360,000	4392.59		987,460		76,037		76,037	(911,423)						0010
.R041422 SPX EUR004/14/23|.R041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,548	6,800,000	4392.59		290,700		24,419		24,419	(266,281)						0010
.A041422 EEJ EUR004/14/23|.A041422| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	67,842	10,025,000	147.77		306,765		10,257		10,257	(296,508)						0010
.B041422 EEJ EUR004/15/24|.B041422| EEJ EUR0 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/15/2024	60,939	9,005,000	147.77		371,006		82,306		82,306	(288,700)						0010
.041422R EEJ EUR012/14/23|.041422R| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	12/14/2023	8,047	1,200,000	149.12		40,680		6,228		6,228	(34,452)						0010
.S041422 SPX EUR004/14/23|.S041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,125	4,940,000	4392.59		234,156		18,321		18,321	(215,835)						0010
.V041422 SPX EUR004/15/24|.V041422| SPX EUR0 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/15/2024	743	3,265,000	4392.59		448,187		153,747		153,747	(294,440)						0010
.0414220 EEJ EUR010/16/23|.041422Q| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	10/16/2023	4,014	600,000	149.47		18,720		2,231		2,231	(16,489)						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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.U041422 SPX EUR004/14/23|.U041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,406	6,175,000	4392.59		332,586		23,752		23,752	(308,833)						0010
.0041422 SPX EUR004/14/23|.Q041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,562	6,860,000	4392.59		281,123		24,292		24,292	(256,831)						0010
.W041422 PDLV5E EUR003/14|.W041422|PDL V5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/14/2022	03/14/2023	1,195	500,000	418.45		7,300		1,598		3			(5,702)				0010
.041422D EEJ EUR004/14/23|.041422D| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	2,944	435,000	147.77		7,526		2,153		422			(5,372)				0010
.041422U EEJ EUR004/14/23|.041422U| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	1,680	250,000	148.789613		6,900		1,974		164			(4,926)				0010
.H041422 SPX EUR004/14/23|.H041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	5,870	25,785,000	4392.59		313,803		89,534		43,067			(224,270)				0010
.041422F EEJ EUR004/14/23|.041422F| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2022	6,023	890,000	147.77		17,711		5,067		891			(12,644)				0010
.041422E EEJ EUR004/14/23|.041422E| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	32,889	4,860,000	147.77		89,910		25,724		4,800			(64,186)				0010
.041422V EEJ EUR004/14/23|.041422V| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	8,805	1,315,000	149.351139		34,190		9,782		666			(24,408)				0010
.I041422 SPX EUR004/14/23|.I041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,969	8,650,000	4392.59		174,471		49,780		21,429			(124,691)				0010
.041422S EEJ EUR003/28/23|.041422S| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	03/28/2023	5,786	870,000	150.352188		19,401		4,864		149			(14,537)				0010
.041422T EEJ EUR004/08/24|.041422T| EEJ EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/08/2024	3,733	550,000	147.32		23,210		14,925		5,311			(8,285)				0010
.041422H EEJ EUR004/14/23|.041422H| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	10,252	1,515,000	147.77		33,027		9,449		1,537			(23,578)				0010
.041422Y EEJ EUR004/14/23|.041422Y| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	3,004	455,000	151.449473		9,373		2,682		82			(6,691)				0010
.Y041422 PDLV5E EUR003/14|.Y041422|PDL V5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/14/2022	03/14/2024	877	366,904	418.45		8,732		5,503		873			(3,229)				0010
.0414221 EEJ EUR004/14/23|.041422I| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	18,238	2,695,000	147.77		60,099		17,195		2,739			(42,904)				0010
.C041422 SPX ASIAN04/14/2|.C041422| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/14/2022	04/14/2023	1,691	7,430,000	4392.59		89,903		25,651		4			(64,252)				0010
.X041422 PDLV5E EUR004/10|.X041422|PDL V5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/14/2022	04/10/2023	1,025	423,067	412.8		8,884		2,471		59			(6,414)				0010
.N041422 SPX EUR004/14/23|.N041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,437	6,310,000	4392.59		190,499		54,353		19,997			(136,146)				0010

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.041422P EEJ EUR004/14/23|.041422P| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	71,868	10,620,000	147.77		285,678		81,736		10,865			(203,942)				0010
.041422Z EEJ EUR004/14/23|.041422Z| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	11,896	1,820,000	152.986281		31,486		9,008		145			(22,478)				0010
.041422G EEJ EUR004/14/23|.041422G| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	5,177	765,000	147.77		15,989		4,574		772			(11,414)				0010
.0414220 EEJ EUR004/14/23|.0414220| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	5,143	760,000	147.77		20,064		5,741		777			(14,323)				0010
.AC4142 PDLV5E EUR004/15|.AC4142|PDLV 5E EUR0 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2022	04/15/2024	5,124	2,107,470	411.3		67,861		43,871		10,004			(23,989)				0010
.M041422 SPX EUR004/14/23|.M041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,745	7,665,000	4392.59		221,212		63,116		23,870			(158,096)				0010
.AB4142 PDLV5E EUR004/14|.AB4142|PDLV 5E EUR0 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2022	04/14/2023	4,755	1,955,901	411.3		44,986		12,871		441			(32,115)				0010
.0041422 SPX EUR004/14/23|.0041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,719	7,550,000	4392.59		237,825		67,856		24,322			(169,969)				0010
.AA4142 PDLV5E EUR004/08|.AA4142|PDLV 5E EUR0 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2022	04/08/2024	13,013	5,371,952	412.8		161,696		103,979		22,185			(57,716)				0010
.041422L EEJ EUR004/14/23|.041422L| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	28,626	4,230,000	147.77		104,904		30,014		4,323			(74,890)				0010
.041422J EEJ EUR004/14/23|.041422J| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	10,455	1,545,000	147.77		36,308		10,388		1,576			(25,920)				0010
.P041422 SPX EUR004/14/23|.P041422| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	2,104	9,240,000	4392.59		307,415		87,711		30,386			(219,704)				0010
.D041422 SPX ASIAN04/14/2|.D041422| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/14/2022	04/14/2023	345	1,515,000	4392.59		33,785		9,639		1			(24,145)				0010
.Z041422 PDLV5E EUR003/28|.Z041422|PDL V5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2022	03/28/2024	1,761	728,850	413.97		20,845		13,289		2,650			(7,556)				0010
.041422A EEJ EUR003/28/23|.041422A| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	03/28/2023	23,731	3,525,000	148.54		74,025		18,560		1,610			(55,465)				0010
.041422K EEJ EUR004/14/23|.041422K| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	3,282	485,000	147.77		11,689		3,344		495			(8,344)				0010
.041422B EEJ EUR003/28/23|.041422B| EEJ EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	03/28/2023	16,427	2,440,000	148.54		55,632		13,949		1,116			(41,683)				0010
.041422N EEJ EUR004/14/23|.041422N| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	70,177	10,370,000	147.77		269,620		77,141		10,606			(192,479)				0010
.041422W EEJ EUR004/14/23|.041422W| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	7,001	1,050,000	149.98655		25,515		7,300		394			(18,215)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.L041422 SPX EUR004/14/23|.L041422| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,397	6,135,000	4392.59		168,835		48,172		18,651			(120,663)				0010
.E041422 SPX ASIAN04/14/2|.E041422| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/14/2022	04/14/2023	707	3,105,000	4392.59		77,625		22,148		3			(55,477)				0010
.041422M EEJ EUR004/14/23|.041422M| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	6,361	940,000	147.77		23,876		6,831		961			(17,045)				0010
.041422C EEJ EUR004/14/23|.041422C| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	3,282	485,000	147.77		5,384		1,540		370			(3,843)				0010
.J041422 SPX EUR004/14/23|.J041422| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	1,435	6,305,000	4392.59		151,951		43,354		17,641			(108,596)				0010
.F041422 SPX ASIAN04/14/2|.F041422| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/14/2022	04/14/2023	1,316	5,780,000	4392.59		184,960		52,773		6			(132,187)				0010
.K041422 SPX EUR004/14/23|.K041422| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023	4,401	19,330,000	4392.59		505,866		144,333		56,994			(361,533)				0010
.AD4142 PDLV5E EUR004/14|.AD4142|PDLV 5E EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/14/2022	04/14/2023	549	225,928	411.3		4,925		1,409		51			(3,516)				0010
.G041422 SPX ASIAN04/14/2|.G041422| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/14/2022	04/14/2023	688	3,020,000	4392.59		101,472		28,952		3			(72,520)				0010
.041422X EEJ EUR004/14/23|.041422X| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2022	04/14/2023	4,379	660,000	150.710623		14,784		4,230		174			(10,554)				0010
.041922A SGIXCGMS EUR004/|.041922A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	04/19/2022	04/14/2023	2,668	927,654	347.69		20,384		5,865		67			(14,519)				0010
.041922B SGIXCGMS EUR004/|.041922B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	04/19/2022	04/15/2024	421	146,485	347.69		4,643		3,010		463			(1,633)				0010
.042122D EEJ EUR010/16/23|.042122D| EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	10/16/2023	4,382	655,000	149.47		20,698		2,436		2,436		(18,262)					0010
.042122F EEJ EUR004/14/23|.042122F| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/14/2023	4,094	605,000	147.77		18,634		619		619		(18,015)					0010
.042122G EEJ EUR004/15/24|.042122G| EEJ EURO 04/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/15/2024	11,234	1,660,000	147.77		68,558		15,172		15,172		(53,386)					0010
.042122B EEJ EUR004/10/23|.042122B| EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/10/2023	5,770	850,000	147.32		23,545		6,660		939			(16,885)				0010
.AB4212 PDLV5E EUR004/15|.AB4212|PDLV 5E EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	04/15/2024	4,238	1,742,984	411.3		51,941		33,859		8,278			(18,082)				0010
.042122N EEJ EUR004/21/23|.042122N| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	33,944	5,000,000	147.3		129,500		39,460		7,123			(90,040)				0010
.042122M EEJ EUR004/21/23|.042122M| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	38,629	5,690,000	147.3		140,543		42,825		8,096			(97,718)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AC4212 PDLV5E EUR004/21|.AC4212|PDLV 5E EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	04/21/2023	9,001	3,685,042	409.42		85,124		25,938		1,516			(59,186)				0010
.042122C EEJ EUR004/10/23|.042122C| EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/10/2023	16,970	2,500,000	147.32		70,500		19,941		2,762			(50,559)				0010
.0421220 EEJ EUR004/21/23|.042122O| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	24,847	3,660,000	147.3		98,088		29,888		5,217			(68,200)				0010
.AA4212 PDLV5E EUR004/08|.AA4212|PDLV 5E EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	04/08/2024	1,281	528,680	412.8		14,856		9,633		2,194			(5,222)				0010
.0421220 EEJ EUR004/21/23|.042122O| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	7,671	1,130,000	147.3		33,222		10,123		1,611			(23,099)				0010
.042122X SPX ASIAN04/21/2|.042122X| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	1,776	7,805,000	4393.66		93,660		28,539		7			(65,121)				0010
.J042122 SPX EUR004/21/23|.J042122| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	1,772	7,784,994	4393.66		249,899		76,146		28,087			(173,752)				0010
.042122P EEJ EUR004/21/23|.042122P| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	6,993	1,030,000	147.3		28,428		8,662		1,468			(19,766)				0010
.I042122 SPX EUR004/21/23|.I042122| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	1,615	7,095,014	4393.66		218,526		66,587		25,163			(151,939)				0010
.AD4212 PDLV5E EUR004/22|.AD4212|PDLV 5E EURO 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	04/22/2024	5,113	2,093,553	409.42		67,622		44,307		11,688			(23,315)				0010
.042122Y SPX ASIAN04/21/2|.042122Y| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	270	1,185,000	4393.66		24,530		7,474		2			(17,055)				0010
.G042122 SPX EUR004/21/23|.G042122| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	4,417	19,404,995	4393.66		525,876		160,239		64,433			(365,636)				0010
.042122T EEJ EUR004/21/23|.042122T| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	7,491	1,120,000	149.5095		27,104		8,259		633			(18,845)				0010
.042122H EEJ EUR004/21/23|.042122H| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	4,990	735,000	147.3		8,085		2,464		750			(5,621)				0010
.B042122 SPX ASIAN04/21/2|.B042122| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	1,268	5,570,000	4393.66		182,139		55,499		12			(126,640)				0010
.042122I EEJ EUR004/21/23|.042122I| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	31,874	4,695,000	147.3		86,858		26,466		6,396			(60,391)				0010
.042122Z SPX ASIAN04/21/2|.042122Z| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	732	3,215,000	4393.66		79,089		24,099		6			(54,990)				0010
.A042122 SPX ASIAN04/21/2|.A042122| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/21/2022	04/21/2023	424	1,865,000	4393.66		57,629		17,560		4			(40,069)				0010
.042122S EEJ EUR004/21/23|.042122S| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	12,536	1,865,000	148.773		48,863		14,889		1,453			(33,974)				0010

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F042122 SPX EUR004/21/23|.F042122|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	1,866	8,200,019	4393.66		202,540		61,716		25,641			(140,824)				0010
.042122R EEJ EUR004/21/23|.042122R|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	3,928	580,000	147.66825		17,052		5,196		714			(11,856)				0010
.042122E EEJ EUR004/10/23|.042122E|EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/10/2023	8,461	1,260,000	148.925788		34,272		9,694		673			(24,578)				0010
.H042122 SPX EUR004/21/23|.H042122|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	1,858	8,165,002	4393.66		240,868		73,395		28,433			(167,473)				0010
.042122K EEJ EUR004/21/23|.042122K|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	19,077	2,810,000	147.3		60,977		18,580		3,955			(42,397)				0010
.Y042122 PDLV5E EUR004/14|.Y042122|PDLV5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	04/14/2023	884	363,629	411.3		7,527		2,190		82			(5,337)				0010
.K042122 SPX EUR004/21/23|.K042122|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	2,170	9,534,989	4393.66		324,190		98,784		35,172			(225,406)				0010
.AE4212 PDLV5E EUR004/21|.AE4212|PDLV5E EUR0 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	04/21/2023	1,757	719,402	409.42		15,395		4,691		296			(10,704)				0010
.E042122 SPX EUR004/21/23|.E042122|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	1,023	4,495,022	4393.66		94,845		28,900		12,591			(65,945)				0010
.Z042122 PDLV5E EUR003/21|.Z042122|PDLV5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	03/21/2024	1,434	597,000	416.19		14,507		9,275		1,776			(5,232)				0010
.X042122 PDLV5E EUR003/21|.X042122|PDLV5E EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/21/2022	03/21/2023	1,333	554,805	416.19		8,378		2,006		12			(6,372)				0010
.C042122 SPX EUR004/21/23|.C042122|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	6,641	29,180,010	4393.66		364,750		111,143		53,708			(253,607)				0010
.042122J EEJ EUR004/21/23|.042122J|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	16,022	2,360,000	147.3		47,436		14,454		3,281			(32,982)				0010
.042122L EEJ EUR004/21/23|.042122L|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	12,458	1,835,000	147.3		40,737		12,413		2,591			(28,324)				0010
.042122V EEJ EUR004/21/23|.042122V|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	9,183	1,400,000	152.4555		24,220		7,380		194			(16,840)				0010
.042122A EEJ EUR004/10/23|.042122A|EEJ EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/10/2023	13,236	1,950,000	147.32		53,040		15,003		2,154			(38,037)				0010
.042122U EEJ EUR004/21/23|.042122U|EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2022	04/21/2023	3,361	505,000	150.246		11,262		3,431		205			(7,830)				0010
.D042122 SPX EUR004/21/23|.D042122|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	716	3,144,982	4393.66		57,239		17,441		7,882			(39,798)				0010
.042222M MXEA EUR004/21/2|.042222M|MXEA EUR0 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023	1,249	2,656,173	2126.64		67,546		20,639		17,285			(46,907)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042222G MXEA EUR004/10/2|.042222G|M XEA EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/10/2023	500	1,063,285	2126.57		12,460		3,535		3,173			(8,926)				0010
.042222A MXEA ASIAN03/28/|.042222A|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	03/28/2023	702	1,509,988	2150.98		27,511		7,042					(20,470)				0010
.042222F MXEA EUR003/28/2|.042222F|M XEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	03/28/2023	1,686	3,626,552	2150.98		89,813		22,988		13,376			(66,825)				0010
.042222B MXEA ASIAN04/10/|.042222B|M XEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/10/2023	1,147	2,439,176	2126.57		51,145		14,508					(36,637)				0010
.042222L MXEA EUR004/21/2|.042222L|M XEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023	573	1,218,565	2126.64		16,479		5,035		4,624			(11,444)				0010
.042222E MXEA EUR003/28/2|.042222E|M XEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	03/28/2023	896	1,927,278	2150.98		34,774		8,900		5,646			(25,873)				0010
.042222C MXEA ASIAN04/14/|.042222C|M XEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/14/2023	983	2,082,495	2118.51		50,310		14,680					(35,630)				0010
.042222D MXEA ASIAN04/21/|.042222D|M XEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023	621	1,320,643	2126.64		26,448		8,081					(18,367)				0010
.042222K MXEA EUR004/14/2|.042222K|M XEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/14/2023	1,525	3,230,728	2118.51		83,829		24,460		21,300			(59,369)				0010
.042222H MXEA EUR004/10/2|.042222H|M XEA EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/10/2023	1,773	3,770,409	2126.57		87,888		24,931		20,393			(62,957)				0010
.042222I MXEA EUR004/10/2|.042222I|M XEA EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/10/2023	1,224	2,602,922	2126.57		71,322		20,232		15,790			(51,091)				0010
.042222J MXEA EUR004/14/2|.042222J|M XEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/14/2023	541	1,146,114	2118.51		15,938		4,650		4,538			(11,287)				0010
.042522C SGIXCGMS EUR004/|.042522C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/25/2022	04/21/2023	2,622	906,663	345.78		22,917		7,022		141			(15,895)				0010
.042522D SGIXCGMS EUR004/|.042522D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/25/2022	04/22/2024	718	248,360	345.78		8,641		5,677		953			(2,964)				0010
.042522A SGIXCGMS EUR004/|.042522A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/25/2022	04/14/2023	592	205,801	347.69		4,629		1,354		15			(3,274)				0010
.042522B SGIXCGMS EUR004/|.042522B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	04/25/2022	04/15/2024	1,125	391,276	347.69		12,604		8,239		1,236			(4,365)				0010
.042722F SPX EUR002/28/23|.042722F| SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	02/28/2023	1,399	6,119,142	4373.94		202,016		38,416		6,506			(163,600)				0010
.042722H SPX EUR003/14/23|.042722H| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	03/14/2023	2,058	8,588,260	4173.11		220,021		49,660		44,152			(170,361)				0010
.042722L SPX EUR004/14/23|.042722L| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/14/2023	1,854	8,143,862	4392.59		228,487		67,240		26,593			(161,247)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042722E SPX EUR002/21/23|.042722E| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	02/21/2023	637	2,742,132	4304.76		52,654		9,011		2,603			(43,643)				0010
.042722K SPX EUR004/10/23|.042722K| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/10/2023	4,501	20,255,445	4500.21		531,883		152,186		31,715			(379,697)				0010
.042722G SPX EUR003/07/23|.042722G| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	03/07/2023	1,532	6,436,070	4201.09		261,405		54,459		29,139			(206,946)				0010
.042722J SPX EUR003/28/23|.042722J| SPX EUR0 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	03/28/2023	2,211	10,116,475	4575.52		232,730		60,104		6,280			(172,625)				0010
.042722D SPX EUR002/14/23|.042722D| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	02/14/2023	1,141	5,022,305	4401.67		115,640		17,485		1,892			(98,155)				0010
.042722B SPX EUR001/30/23|.042722B| SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	01/30/2023	481	2,131,720	4431.85		46,546		4,891		166			(41,656)				0010
.042722I SPX EUR003/21/23|.042722I| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	03/21/2023	3,379	15,074,327	4461.18		358,647		86,911		17,170			(271,736)				0010
.042722C SPX EUR002/07/23|.042722C| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/27/2022	02/07/2023	882	3,954,773	4483.87		95,282		12,414		498			(82,869)				0010
.042822W EEJ EUR004/28/23|.042822W| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	9,343	1,385,000	148.240125		34,902		11,312		1,557			(23,590)				0010
.042822X EEJ EUR004/28/23|.042822X| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	8,512	1,265,000	148.60615		30,613		9,922		1,228			(20,691)				0010
.042822A EEJ EUR004/14/23|.042822A| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/14/2023	16,005	2,365,000	147.77		48,719		14,461		2,419			(34,258)				0010
.X042822 PDLV5E EUR004/28|.X042822|PDLV5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	04/28/2023	1,187	486,479	409.72		10,362		3,358		221			(7,004)				0010
.042822T EEJ EUR004/14/23|.042822T| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/14/2023	3,730	565,000	151.493804		8,362		2,482		100			(5,880)				0010
.042822V EEJ EUR004/28/23|.042822V| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	4,510	665,000	147.449511		18,221		5,905		1,015			(12,316)				0010
.042822B EEJ EUR004/21/23|.042822B| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/21/2023	16,870	2,485,000	147.3		54,173		16,833		3,541			(37,340)				0010
.042822U EEJ EUR004/28/23|.042822U| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	2,630	385,000	146.41		11,743		3,806		861			(7,937)				0010
.042822E EEJ EUR004/28/23|.042822E| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	23,427	3,430,000	146.41		63,455		20,566		7,209			(42,889)				0010
.042822Q EEJ EUR004/28/23|.042822Q| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	10,074	1,475,000	146.41		42,775		13,863		3,300			(28,912)				0010
.042822D EEJ EUR004/28/23|.042822D| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	10,109	1,480,000	146.41		25,308		8,202		3,020			(17,106)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042822C EEJ EUR004/28/23|.042822C| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	6,250	915,000	146.41		10,157		3,292		1,397			(6,865)				0010
.042822N EEJ EUR004/28/23|.042822N| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	69,462	10,170,000	146.41		262,386		85,039		22,719			(177,347)				0010
.042822S EEJ EUR004/14/23|.042822S| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/14/2023	4,885	725,000	148.405411		15,588		4,627		563			(10,961)				0010
.042822Y EEJ EUR004/28/23|.042822Y| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	2,040	305,000	149.48461		6,680		2,165		206			(4,515)				0010
.042822H EEJ EUR004/28/23|.042822H| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	22,027	3,225,000	146.41		69,983		22,681		7,077			(47,301)				0010
.042822R EEJ EUR004/28/23|.042822R| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	10,074	1,475,000	146.41		43,365		14,055		3,300			(29,310)				0010
.A042822 EEJ EUR004/28/23|.A042822| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	12,245	1,855,000	151.490427		32,277		10,461		515			(21,816)				0010
.0428220 EEJ EUR004/28/23|.0428220| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	32,990	4,830,000	146.41		129,444		41,953		10,799			(87,491)				0010
.042822G EEJ EUR004/28/23|.042822G| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	7,650	1,120,000	146.41		23,184		7,514		2,436			(15,670)				0010
.042822P EEJ EUR004/28/23|.042822P| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	4,098	600,000	146.41		16,500		5,348		1,342			(11,152)				0010
.0428222 EEJ EUR004/28/23|.042822Z| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	5,099	765,000	150.040968		15,759		5,107		407			(10,652)				0010
.042822F EEJ EUR004/28/23|.042822F| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	6,181	905,000	146.41		17,829		5,778		1,942			(12,050)				0010
.M042822 SPX EUR004/28/23|.M042822| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	1,198	5,135,000	4287.5		159,134		51,575		33,334			(107,558)				0010
.042822K EEJ EUR004/28/23|.042822K| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	8,640	1,265,000	146.41		30,360		9,840		2,814			(20,520)				0010
.D042822 SPX ASIAN04/28/2|.D042822| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	725	3,110,000	4287.5		75,784		24,562		28			(51,223)				0010
.042822I EEJ EUR004/28/23|.042822I| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	6,796	995,000	146.41		22,089		7,159		2,193			(14,930)				0010
.N042822 SPX EUR004/28/23|.N042822| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	2,104	9,020,000	4287.5		291,526		94,484		60,072			(197,043)				0010
.0042822 SPX EUR004/28/23|.0042822| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	2,178	9,340,000	4287.5		314,104		101,801		63,696			(212,303)				0010
.042822L EEJ EUR004/28/23|.042822L| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	9,665	1,415,000	146.41		34,951		11,327		3,154			(23,623)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042822M EEJ EUR004/28/23|.042822M| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	42,244	6,185,000	146.41		156,481		50,715		13,805			(105,765)				0010
.042822J EEJ EUR004/28/23|.042822J| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2022	04/28/2023	3,688	540,000	146.41		12,690		4,113		1,199			(8,577)				0010
.Q042822 PDLV5E EUR003/28|.Q042822|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	03/28/2023	1,347	557,415	413.97		9,699		2,528		34			(7,171)				0010
.F042822 SPX ASIAN04/28/2|.F042822| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	591	2,535,000	4287.5		83,642		27,108		26			(56,534)				0010
.B042822 SPX ASIAN04/28/2|.B042822| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	2,064	8,850,000	4287.5		104,519		33,874		54			(70,644)				0010
.C042822 SPX ASIAN04/28/2|.C042822| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	387	1,660,000	4287.5		35,511		11,509		14			(24,002)				0010
.L042822 SPX EUR004/28/23|.L042822| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	1,254	5,375,000	4287.5		156,144		50,606		33,469			(105,538)				0010
.E042822 SPX ASIAN04/28/2|.E042822| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	1,195	5,125,000	4287.5		156,994		50,882		50			(106,112)				0010
.K042822 SPX EUR004/28/23|.K042822| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	2,279	9,770,000	4287.5		264,474		85,716		57,974			(178,758)				0010
.T042822 PDLV5E EUR004/22|.T042822|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	04/22/2024	3,130	1,281,305	409.42		41,258		27,296		7,140			(13,962)				0010
.G042822 SPX EUR004/28/23|.G042822| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	5,628	24,130,000	4287.5		286,423		92,830		74,526			(193,593)				0010
.S042822 PDLV5E EUR004/08|.S042822|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	04/08/2024	1,211	500,000	412.8		14,100		9,234		2,079			(4,866)				0010
.W042822 PDLV5E EUR004/29|.W042822|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	04/29/2024	4,086	1,674,191	409.72		53,574		35,618		9,306			(17,956)				0010
.P042822 SPX EUR004/28/23|.P042822| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	1,209	5,185,000	4287.5		187,541		60,782		36,894			(126,759)				0010
.R042822 PDLV5E EUR004/21|.R042822|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	04/21/2023	6,146	2,516,442	409.42		58,130		18,063		1,033			(40,067)				0010
.V042822 PDLV5E EUR004/28|.V042822|PDL V5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	04/28/2023	7,905	3,238,842	409.72		74,169		24,038		1,470			(50,131)				0010
.J042822 SPX EUR004/28/23|.J042822| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	4,362	18,700,000	4287.5		479,842		155,517		107,132			(324,325)				0010
.H042822 SPX EUR004/28/23|.H042822| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	1,389	5,955,000	4287.5		113,621		36,825		27,274			(76,797)				0010
.U042822 PDLV5E EUR003/28|.U042822|PDL V5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/28/2022	03/28/2023	707	292,477	413.97		4,943		1,288		18			(3,655)				0010

SCHEDULE DB - PART A - SECTION 1

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

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)
.I042822 SPX EUR004/28/23|.I042822|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 04/28/ .050222N SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	1,959	8,400,000	4287.5		194,544		63,052		44,737			(131,492)				0010
EUR001/09/23|.050222N|	EQUITY INDEXED ANNUITY																					
SPX EUR0 01/09/ .0502220 SPX		EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	01/09/2023	3,157	14,765,010	4677.03		162,455		5,199					(157,257)				0010
EUR001/17/23|.0502220|	EQUITY INDEXED ANNUITY																					
SPX EUR0 01/17/ .050222W SGIXCGMS		EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	01/17/2023	3,058	14,260,021	4662.85		167,743		10,403		5			(157,341)				0010
EUR004/|.050222W|SGIXC	EQUITY INDEXED ANNUITY																					
GMS EUR0 0 .0506220 SPX		EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	05/02/2022	04/29/2024	1,701	588,878	346.14		18,510		12,340		2,234			(6,170)				0010
EUR001/30/23|.0506220|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 01/30/ .050622F SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	01/30/2023	1,233	5,465,000	4431.85		134,126		14,678		475			(119,448)				0010
EUR004/10/23|.050622F|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 04/10/ .050622R SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	04/10/2023	1,922	8,650,000	4500.21		195,788		57,860		13,427			(137,929)				0010
EUR003/28/23|.050622R|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 03/28/ .0506220 SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	03/28/2023	1,386	6,340,000	4575.52		135,501		36,190		4,126			(99,311)				0010
EUR003/07/23|.0506220|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 03/07/ .050622S SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	03/07/2023	1,396	5,865,000	4201.09		187,422		40,473		24,957			(146,949)				0010
EUR003/21/23|.050622S|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 03/21/ .050622G SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	03/21/2023	1,263	5,635,000	4461.18		136,202		34,159		6,817			(102,043)				0010
EUR002/28/23|.050622G|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/28/ .050622H SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	02/28/2023	1,675	7,325,000	4373.94		194,599		38,390		7,608			(156,209)				0010
EUR001/23/23|.050622H|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 01/23/ .050622D SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	01/23/2023	1,533	6,740,000	4397.94		172,073		14,673		249			(157,400)				0010
EUR002/14/23|.050622D|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/14/ .050622E SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	02/14/2023	1,872	8,240,000	4401.67		215,338		33,839		3,399			(181,499)				0010
EUR004/14/23|.050622E|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 04/14/ .050622C SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	04/14/2023	2,040	8,960,000	4392.59		233,679		71,000		29,735			(162,679)				0010
EUR004/21/23|.050622C|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 04/21/ .050622I SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	04/21/2023	2,127	9,345,000	4393.66		263,612		83,807		35,873			(179,804)				0010
EUR002/21/23|.050622I|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/21/ .050622K SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	02/21/2023	1,534	6,605,000	4304.76		194,264		34,521		8,241			(159,743)				0010
EUR003/07/23|.050622K|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 03/07/ .050622B SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	03/07/2023	1,588	6,670,000	4201.09		222,815		48,116		28,908			(174,699)				0010
EUR002/07/23|.050622B|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/07/ .050622U SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	02/07/2023	2,071	9,285,000	4483.87		224,076		30,369		1,257			(193,707)				0010
EUR002/28/23|.050622U|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 02/28/ .050622A SPX		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	02/28/2023	1,142	4,995,000	4373.94		136,662		26,961		5,234			(109,702)				0010
EUR004/28/23|.050622A|	EQUITY INDEXED ANNUITY			Morgan Stanley &																		
SPX EUR0 04/28/		EXH 5	Equity/Index	Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	04/28/2023	3,048	13,070,000	4287.5		409,308		135,663		93,147			(273,645)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.R050922 SPX EUR005/08/23|.R050922|	EQUITY INDEXED ANNUITY			Bank of America,																		
SPX EUR0 05/08/		EXH 5	Equity/Index	N.A B4TYDEB6GKMZ0031MB27	05/09/2022	05/08/2023	2,855	11,394,990	3991.24		364,640		127,926		243,109			(236,714)				0010
.A05092 PDLV5E EUR005/07|.A05092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 05/07		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	05/07/2024	11,359	4,598,654	404.86		146,697		99,278		36,913			(47,419)				0010
.050922N EEJ EUR005/08/23|.050922N|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	71,225	10,230,000	143.63		263,934		92,596		61,919			(171,338)				0010
.H050922 SPX ASIAN05/09/2|.H050922|	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 05/09		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	05/09/2022	05/09/2023	1,001	3,995,000	3991.24		128,639		45,360		10,663			(83,279)				0010
.050922M EEJ EUR005/08/23|.050922M|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	34,046	4,890,000	143.63		123,717		43,403		29,530			(80,314)				0010
.050922L EEJ EUR005/08/23|.050922L|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	20,887	3,000,000	143.63		74,100		25,996		18,058			(48,104)				0010
.050922K EEJ EUR005/08/23|.050922K|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	4,978	715,000	143.63		17,160		6,020		4,284			(11,140)				0010
.T050922 SPX EUR005/08/23|.T050922|	EQUITY INDEXED ANNUITY			Bank of America,																		
SPX EUR0 05/08/		EXH 5	Equity/Index	N.A B4TYDEB6GKMZ0031MB27	05/09/2022	05/08/2023	4,593	18,330,009	3991.24		656,214		230,219		423,239			(425,995)				0010
.050922P EEJ EUR005/08/23|.050922P|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	1,810	260,000	143.63		7,150		2,508		1,580			(4,642)				0010
.AQ5092 PDLV5E EUR005/08|.AQ5092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 05/08		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	05/08/2023	442	178,962	404.86		4,027		1,413		238			(2,614)				0010
.0509220 EEJ EUR005/08/23|.0509220|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	9,956	1,430,000	143.63		41,470		14,549		8,697			(26,921)				0010
.AP5092 PDLV5E EUR005/08|.AP5092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 05/08		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	05/08/2023	561	227,045	404.86		4,155		1,458		301			(2,697)				0010
.AL5092 PDLV5E EUR003/28|.AL5092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 03/28		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	03/28/2024	1,187	491,557	413.97		10,716		7,050		1,826			(3,666)				0010
.S050922 SPX EUR005/08/23|.S050922|	EQUITY INDEXED ANNUITY			Bank of America,																		
SPX EUR0 05/08/		EXH 5	Equity/Index	N.A B4TYDEB6GKMZ0031MB27	05/09/2022	05/08/2023	2,419	9,655,009	3991.24		323,443		113,473		212,998			(209,970)				0010
.AM5092 PDLV5E EUR004/29|.AM5092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 04/29		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	04/29/2024	3,348	1,371,845	409.72		36,491		24,564		7,725			(11,927)				0010
.0509220 EEJ EUR005/08/23|.0509220|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 05/08/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	42,853	6,155,000	143.63		164,954		57,871		37,355			(107,083)				0010
.AN5092 PDLV5E EUR005/08|.AN5092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 05/08		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	05/08/2023	8,273	3,349,566	404.86		76,705		26,910		4,463			(49,795)				0010
.AI5092 PDLV5E EUR004/10|.AI5092|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 04/10		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	04/10/2023	1,691	697,874	412.8		9,840		2,917		99			(6,923)				0010
.050922U EEJ EUR004/29/24|.050922U|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 04/29/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	04/29/2024	1,776	260,000	146.41		8,788		5,916		3,005			(2,872)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AK5092 PDLV5E EUR004/28|.AK5092|PDLV 5E EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	04/28/2023	1,118	458,183	409.72		8,018		2,665		211			(5,353)				0010
.AJ5092 PDLV5E EUR004/21|.AJ5092|PDLV 5E EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/09/2022	04/21/2023	734	300,700	409.42		5,292		1,687		125			(3,605)				0010
.050922B EEJ EUR004/28/23|.050922B| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	04/28/2023	12,397	1,815,000	146.41		40,112		13,333		4,060			(26,779)				0010
.050922Z EEJ EUR005/08/23|.050922Z| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	5,933	865,000	145.78445		20,933		7,344		2,719			(13,589)				0010
.050922C EEJ EUR005/08/23|.050922C| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	3,794	545,000	143.63		6,050		2,122		1,987			(3,927)				0010
.050922A EEJ EUR004/21/23|.050922A| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	04/21/2023	35,336	5,205,000	147.3		100,457		32,030		7,421			(68,427)				0010
.B050922 EEJ EUR005/08/23|.B050922| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	8,492	1,250,000	147.192024		25,750		9,034		2,433			(16,716)				0010
.050922D EEJ EUR005/08/23|.050922D| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	10,722	1,540,000	143.63		26,334		9,239		8,009			(17,095)				0010
.050922V EEJ EUR005/08/23|.050922V| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	2,158	310,000	143.63		9,455		3,317		1,886			(6,138)				0010
.A050922 EEJ EUR005/08/23|.A050922| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	5,215	765,000	146.689319		16,677		5,851		1,775			(10,826)				0010
.050922W EEJ EUR005/07/24|.050922W| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/07/2024	4,386	630,000	143.63		25,956		17,566		10,925			(8,390)				0010
.J050922 SPX EUR005/08/23|.J050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	795	3,174,992	3991.24		53,975		18,936		38,703			(35,039)				0010
.050922F EEJ EUR005/08/23|.050922F| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	5,431	780,000	143.63		15,522		5,446		4,392			(10,076)				0010
.050922X EEJ EUR005/08/23|.050922X| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	5,112	740,000	144.764677		19,980		7,010		3,214			(12,970)				0010
.050922Y EEJ EUR005/08/23|.050922Y| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	7,881	1,145,000	145.281745		29,198		10,243		4,232			(18,954)				0010
.I050922 SPX EUR005/08/23|.I050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	7,853	31,345,004	3991.24		376,140		131,961		274,120			(244,179)				0010
.050922E EEJ EUR005/08/23|.050922E| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	33,628	4,830,000	143.63		89,355		31,348		26,264			(58,007)				0010
.050922S EEJ EUR005/08/23|.050922S| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	10,061	1,445,000	143.63		42,483		14,904		8,789			(27,579)				0010
.L050922 SPX EUR005/08/23|.L050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	1,275	5,089,988	3991.24		115,543		40,536		81,111			(75,007)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.050922G EEJ EUR005/08/23|.050922G| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	1,845	265,000	143.63		5,486		1,924		1,520			(3,561)				0010
.K050922 SPX EUR005/08/23|.K050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	1,107	4,420,019	3991.24		89,284		31,323		63,367			(57,961)				0010
.D050922 SPX ASIAN05/09/2|.D050922| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/09/2022	05/09/2023	2,260	9,020,000	3991.24		103,730		36,577		19,277			(67,153)				0010
.050922R EEJ EUR005/08/23|.050922R| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	4,143	595,000	143.63		17,374		6,095		3,619			(11,279)				0010
.050922T EEJ EUR004/21/23|.050922T| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	04/21/2023	6,651	1,005,000	151.10034		12,663		4,037		272			(8,626)				0010
.050922H EEJ EUR005/08/23|.050922H| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	21,096	3,030,000	143.63		65,751		23,067		17,660			(42,684)				0010
.C050922 EEJ EUR005/08/23|.C050922| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	8,847	1,315,000	148.642687		22,750		7,981		1,499			(14,768)				0010
.M050922 SPX EUR005/08/23|.M050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	2,214	8,835,009	3991.24		213,807		75,010		148,901			(138,797)				0010
.050922I EEJ EUR005/08/23|.050922I| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	21,131	3,035,000	143.63		68,288		23,957		17,899			(44,330)				0010
.N050922 SPX EUR005/08/23|.N050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	4,360	17,400,010	3991.24		443,700		155,663		307,135			(288,037)				0010
.050922J EEJ EUR005/08/23|.050922J| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/09/2022	05/08/2023	4,595	660,000	143.63		15,444		5,418		3,932			(10,026)				0010
.F050922 SPX ASIAN05/09/2|.F050922| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/09/2022	05/09/2023	1,072	4,280,000	3991.24		99,724		35,164		11,173			(64,560)				0010
.E050922 SPX ASIAN05/09/2|.E050922| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/09/2022	05/09/2023	311	1,240,000	3991.24		23,932		8,439		3,137			(15,493)				0010
.O050922 SPX EUR005/08/23|.O050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	2,418	9,649,980	3991.24		258,620		90,731		177,830			(167,889)				0010
.P050922 SPX EUR005/08/23|.P050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	1,832	7,309,996	3991.24		212,721		74,629		144,352			(138,092)				0010
.G050922 SPX ASIAN05/09/2|.G050922| SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/09/2022	05/09/2023	562	2,245,000	3991.24		66,901		23,590		5,975			(43,311)				0010
.Q050922 SPX EUR005/08/23|.Q050922| SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	2,880	11,495,011	3991.24		352,897		123,806		237,237			(229,090)				0010
.051022W SGIXCGMS EUR005/|.051022W|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/10/2022	05/07/2024	582	199,464	342.58		7,115		4,822		1,051			(2,293)				0010
.051022V SGIXCGMS EUR005/|.051022V|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/10/2022	05/08/2023	2,093	717,037	342.58		18,817		6,620		361			(12,197)				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)
.AC5162 PDLV5E EUR005/08|.AC5162|PDLV 5E EUR0 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	05/08/2023	4,445	1,799,553	404.86		47,868		17,125		2,386			(30,743)				0010
.051622W EEJ EUR005/15/23|.051622W| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	1,715	250,000	145.769492		6,775		2,508		846			(4,267)				0010
.AH5162 PDLV5E EUR005/14|.AH5162|PDLV 5E EUR0 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	05/14/2024	3,678	1,500,310	407.92		47,860		32,850		9,861			(15,010)				0010
.AG5162 PDLV5E EUR005/15|.AG5162|PDLV 5E EUR0 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	05/15/2023	3,499	1,427,460	407.92		32,689		12,100		1,248			(20,589)				0010
.051622V EEJ EUR004/28/23|.051622V| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	04/28/2023	3,488	520,000	149.074662		8,892		3,016		417			(5,876)				0010
.AB5162 PDLV5E EUR004/14|.AB5162|PDLV 5E EUR0 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	04/14/2023	1,859	764,400	411.3		13,989		4,353		174			(9,636)				0010
.051622A EEJ EUR004/28/23|.051622A| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	04/28/2023	21,378	3,130,000	146.41		71,677		24,308		7,002			(47,369)				0010
.AF5162 PDLV5E EUR005/07|.AF5162|PDLV 5E EUR0 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	05/07/2024	3,942	1,595,883	404.86		56,654		38,713		12,746			(17,940)				0010
.051622U EEJ EUR004/28/23|.051622U| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	04/28/2023	2,830	415,000	146.644256		9,504		3,223		853			(6,281)				0010
.AE5162 PDLV5E EUR004/29|.AE5162|PDLV 5E EUR0 04/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	04/29/2024	2,371	971,552	409.72		28,855		19,615		5,438			(9,240)				0010
.051622B EEJ EUR005/08/23|.051622B| EEJ EUR0 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/08/2023	19,112	2,745,000	143.63		87,566		31,326		16,696			(56,239)				0010
.051622C EEJ EUR005/15/23|.051622C| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	5,599	810,000	144.67		8,910		3,298		2,326			(5,612)				0010
.051622Z EEJ EUR005/15/23|.051622Z| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	3,609	535,000	148.257816		10,968		4,060		783			(6,908)				0010
.C051622 EEJ EUR005/14/24|.C051622| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/14/2024	76,588	11,080,000	144.67		455,409		168,382		168,382			(287,027)				0010
.AI5162 PDLV5E EUR005/15|.AI5162|PDLV 5E EUR0 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	05/15/2023	666	271,668	407.92		6,194		2,293		238			(3,901)				0010
.AA5162 SPX EUR005/14/24|.AA5162|SPX EUR0 05/14/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/14/2024	780	3,125,000	4008.01		444,063		313,458		313,458			(130,605)				0010
.051622Y EEJ EUR005/15/23|.051622Y| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	1,827	270,000	147.765938		5,859		2,169		471			(3,690)				0010
.R051622 SPX EUR005/15/23|.R051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	344	1,380,000	4008.01		41,400		27,935		27,935			(13,465)				0010
.051622D EEJ EUR005/15/23|.051622D| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	3,422	495,000	144.67		7,821		2,895		1,925			(4,926)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.B051622 EEJ EUR005/15/23|.B051622| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	70,713	10,230,000	144.67		310,992		48,411		48,411	(262,581)						0010
.051622X EEJ EUR005/15/23|.051622X| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	15,042	2,205,000	146.594111		54,464		20,161		5,725			(34,303)				0010
.Y051622 SPX EUR005/15/23|.Y051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	289	1,160,000	4008.01		52,200		31,036		31,036	(21,164)						0010
.051622R EEJ EUR005/15/23|.051622R| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	6,809	985,000	144.67		28,467		10,537		4,661			(17,929)				0010
.V051622 SPX EUR005/15/23|.V051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	2,248	9,010,000	4008.01		324,360		207,981		207,981	(116,379)						0010
.051622S EEJ EUR005/15/23|.051622S| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	6,048	875,000	144.67		25,638		9,490		4,141			(16,147)				0010
.X051622 SPX EUR005/15/23|.X051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	6,715	26,915,000	4008.01		1,125,047		686,643		686,643	(438,404)						0010
.051622T EEJ EUR004/22/24|.051622T| EEJ EUR0 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	04/22/2024	2,138	315,000	147.3		10,017		6,777		3,142			(3,240)				0010
.Z051622 SPX EUR005/15/23|.Z051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	983	3,940,000	4008.01		186,362		108,790		108,790	(77,572)						0010
.051622H EEJ EUR005/15/23|.051622H| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	3,387	490,000	144.67		10,143		3,755		2,194			(6,388)				0010
.D051622 EEJ EQFWD05/15/2|.D051622| EEJ EQFWD 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	15,293	2,200,000	143.86				(57,669)		(57,669)	(57,669)						0010
.051622I EEJ EUR005/15/23|.051622I| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	14,619	2,115,000	144.67		45,896		16,989		9,630			(28,907)				0010
.051622K EEJ EUR005/15/23|.051622K| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	7,845	1,135,000	144.67		26,446		9,789		5,266			(16,656)				0010
.G051622 SPX ASIAN05/16/2|.G051622| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	654	2,620,000	4008.01		62,490		23,240		4,708			(39,250)				0010
.Q051622 SPX EUR005/15/23|.Q051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	2,015	8,075,000	4008.01		239,828		88,776		162,275			(151,052)				0010
.051622L EEJ EUR005/15/23|.051622L| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	15,311	2,215,000	144.67		53,160		19,678		10,336			(33,482)				0010
.H051622 SPX ASIAN05/16/2|.H051622| SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	1,013	4,060,000	4008.01		121,849		45,316		7,439			(76,533)				0010
.S051622 SPX EUR005/15/23|.S051622| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,322	5,300,000	4008.01		165,360		61,211		110,471			(104,149)				0010
.051622J EEJ EUR005/15/23|.051622J| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	20,979	3,035,000	144.67		68,288		25,278		13,962			(43,010)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F051622 SPX ASIAN05/16/2|.F051622|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	269	1,080,000	4008.01		22,238		8,270		1,893			(13,968)				0010
.E051622 SPX ASIAN05/16/2|.E051622|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	1,904	7,630,000	4008.01		87,287		32,462		10,830			(54,825)				0010
.0051622 SPX EUR005/15/23|.0051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	3,154	12,640,000	4008.01		314,736		116,504		219,137			(198,232)				0010
.051622N EEJ EUR005/15/23|.051622N|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	30,898	4,470,000	144.67		112,644		41,697		21,012			(70,947)				0010
.051622G EEJ EUR005/15/23|.051622G|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	10,541	1,525,000	144.67		30,043		11,121		6,699			(18,922)				0010
.051622M EEJ EUR005/15/23|.051622M|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	8,468	1,225,000	144.67		30,135		11,155		5,741			(18,980)				0010
.P051622 SPX EUR005/15/23|.P051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	3,113	12,475,000	4008.01		328,093		121,449		226,227			(206,644)				0010
.051622F EEJ EUR005/15/23|.051622F|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	33,525	4,850,000	144.67		89,725		33,213		20,662			(56,512)				0010
.0516220 EEJ EUR005/15/23|.0516220|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	36,497	5,280,000	144.67		136,224		50,425		24,873			(85,799)				0010
.W051622 SPX EUR005/15/23|.W051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,518	6,085,000	4008.01		221,494		81,989		141,359			(139,505)				0010
.K051622 SPX EUR005/15/23|.K051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	549	2,200,000	4008.01		35,640		13,193		25,727			(22,447)				0010
.051622E EEJ EUR005/15/23|.051622E|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	15,553	2,250,000	144.67		39,150		14,492		9,294			(24,658)				0010
.0516220 EEJ EUR005/15/23|.0516220|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	2,869	415,000	144.67		11,579		4,286		1,963			(7,293)				0010
.051622P EEJ EUR005/15/23|.051622P|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	32,142	4,650,000	144.67		124,155		45,958		21,959			(78,197)				0010
.L051622 SPX EUR005/15/23|.L051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,254	5,025,000	4008.01		98,993		36,644		70,682			(62,349)				0010
.A051622 EEJ EUR005/15/23|.A051622|EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/16/2022	05/15/2023	7,711	1,155,000	149.776851		19,751		7,311		957			(12,440)				0010
.J051622 SPX EUR005/15/23|.J051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	5,709	22,880,000	4008.01		267,696		99,092		195,698			(168,604)				0010
.AD5162 PDLV5E EUR004/15|.AD5162|PDLV5E EURO 04/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2022	04/15/2024	1,216	500,000	411.3		13,900		9,360		2,399			(4,540)				0010
.N051622 SPX EUR005/15/23|.N051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,327	5,320,000	4008.01		126,084		46,672		88,042			(79,412)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.T051622 SPX EUR005/15/23|.T051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,188	4,760,000	4008.01		154,224		57,088		101,998			(97,136)				0010
.U051622 SPX EUR005/15/23|.U051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,477	5,920,000	4008.01		203,648		75,384		132,187			(128,264)				0010
.I051622 SPX ASIAN05/16/2|.I051622|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	742	2,975,000	4008.01		96,384		35,845		5,475			(60,539)				0010
.M051622 SPX EUR005/15/23|.M051622|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	05/16/2022	05/15/2023	1,022	4,095,000	4008.01		90,909		33,651		63,927			(57,258)				0010
.051722C SGIXGMS EUR005/|.051722C|SGIXGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/17/2022	05/15/2023	465	160,703	345.36		3,662		1,359		51			(2,303)				0010
.051722B SGIXGMS EUR005/|.051722B|SGIXGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/17/2022	05/07/2024	644	220,502	342.58		7,891		5,400		1,161			(2,491)				0010
.051722D SGIXGMS EUR005/|.051722D|SGIXGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/17/2022	05/14/2024	914	315,808	345.36		10,232		7,033		1,336			(3,199)				0010
.051722A SGIXGMS EUR005/|.051722A|SGIXGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/17/2022	05/08/2023	465	159,248	342.58		4,193		1,504		80			(2,689)				0010
.051922G SPX EUR001/09/23|.051922G|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	01/09/2023	1,419	6,635,022	4677.03		37,807		1,309					(36,497)				0010
.052322Y EEJ EUR005/14/24|.052322Y|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/14/2024	20,944	3,030,000	144.67		126,654		46,047		46,047	(80,607)						0010
.0523222 EEJ EUR005/22/23|.052322Z|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	5,010	730,000	145.709347		20,513		7,990		2,696			(12,523)				0010
.A052322 EEJ EUR005/22/23|.A052322|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	9,840	1,440,000	146.347215		37,872		14,751		4,370			(23,121)				0010
.052322W EEJ EUR005/08/23|.052322W|EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/08/2023	3,127	450,000	143.91726		15,120		5,518		2,519			(9,602)				0010
.052322X EEJ EUR005/08/23|.052322X|EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/08/2023	2,668	390,000	146.200977		10,257		3,743		1,068			(6,514)				0010
.052322V EEJ EUR005/22/23|.052322V|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	3,173	460,000	144.97		13,478		5,250		2,114			(8,228)				0010
.B052322 EEJ EUR005/22/23|.B052322|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	10,586	1,555,000	146.898101		38,564		15,021		3,960			(23,543)				0010
.C052322 EEJ EUR005/22/23|.C052322|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	12,326	1,820,000	147.651945		41,496		16,163		3,617			(25,333)				0010
.AP5232 PDLV5E EUR005/22|.AP5232|PDLV5E EURO 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	05/22/2023	12,287	5,000,000	406.95		114,500		44,598		5,716			(69,902)				0010
.I052322 SPX ASIAN05/23/2|.I052322|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2023	658	2,615,000	3973.75		77,404		30,279		11,601			(47,125)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052322U EEJ EUR005/22/23|.052322U| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	3,173	460,000	144.97		13,340		5,196		2,114			(8,144)				0010
.052322B EEJ EUR004/28/23|.052322B| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	04/28/2023	7,035	1,030,000	146.41		24,926		8,628		2,304			(16,298)				0010
.052322A EEJ EUR004/10/23|.052322A| EEJ EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	04/10/2023	7,738	1,140,000	147.32		21,204		6,560		1,259			(14,644)				0010
.052322T EEJ EUR005/22/23|.052322T| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	2,552	370,000	144.97		10,397		4,050		1,700			(6,347)				0010
.D052322 EEJ EUR005/22/23|.D052322| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	4,476	665,000	148.565256		13,633		5,310		965			(8,323)				0010
.052322C EEJ EUR005/08/23|.052322C| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/08/2023	9,155	1,315,000	143.63		43,264		15,789		7,998			(27,475)				0010
.E052322 EEJ EUR005/22/23|.E052322| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	2,115	315,000	148.956675		6,174		2,405		398			(3,769)				0010
.AN5232 PDLV5E EUR005/14|.AN5232|PDLV 5E EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	05/14/2024	720	293,539	407.92		8,982		6,225		1,931			(2,757)				0010
.052322N EEJ EUR005/22/23|.052322N| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	10,692	1,550,000	144.97		37,200		14,490		7,015			(22,711)				0010
.V052322 SPX EUR005/22/23|.V052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,572	6,245,000	3973.75		202,713		78,957		149,323			(123,756)				0010
.F052322 EEJ EUR005/22/23|.F052322| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	11,497	1,725,000	150.04395		29,670		11,557		1,461			(18,113)				0010
.A05232 PDLV5E EUR004/21|.A05232|PDLV 5E EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	04/21/2023	1,177	481,874	409.42		9,059		3,011		199			(6,049)				0010
.W052322 SPX EUR005/22/23|.W052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,277	5,075,000	3973.75		178,031		69,344		128,943			(108,687)				0010
.052322P EEJ EUR005/22/23|.052322P| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	36,421	5,280,000	144.97		133,056		51,826		24,085			(81,230)				0010
.052322D EEJ EUR005/15/23|.052322D| EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/15/2023	17,903	2,590,000	144.67		77,182		29,133		12,256			(48,049)				0010
.052322E EEJ EUR005/22/23|.052322E| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	4,449	645,000	144.97		7,095		2,764		1,780			(4,331)				0010
.0523220 EEJ EUR005/22/23|.0523220| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	7,277	1,055,000	144.97		25,953		10,109		4,797			(15,844)				0010
.052322F EEJ EUR005/22/23|.052322F| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	1,690	245,000	144.97		3,871		1,508		919			(2,363)				0010
.G052322 SPX ASIAN05/23/2|.G052322| SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2023	1,541	6,125,000	3973.75		69,274		27,099		20,152			(42,175)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Q052322 SPX EUR005/22/23|.Q052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,915	7,610,000	3973.75		189,717		73,895		144,802			(115,822)				0010
.H052322 SPX ASIAN05/23/2|.H052322| SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2023	882	3,505,000	3973.75		78,091		30,548		14,907			(47,543)				0010
.R052322 SPX EUR005/22/23|.R052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	2,782	11,055,000	3973.75		289,752		112,859		219,886			(176,893)				0010
.052322I EEJ EUR005/22/23|.052322I| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	5,656	820,000	144.97		16,072		6,260		3,474			(9,812)				0010
.O052322 SPX EUR005/22/23|.O052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,098	4,365,000	3973.75		97,514		37,982		75,268			(59,532)				0010
.AI5232 PDLV5E EUR004/21|.AI5232|PDLV 5E EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/23/2022	04/21/2023	1,429	584,875	409.42		11,171		3,712		242			(7,459)				0010
.052322J EEJ EUR005/22/23|.052322J| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	5,277	765,000	144.97		15,759		6,138		3,312			(9,621)				0010
.P052322 SPX EUR005/22/23|.P052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	3,326	13,215,000	3973.75		312,403		121,682		239,787			(190,721)				0010
.N052322 SPX EUR005/22/23|.N052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,431	5,685,000	3973.75		113,245		44,109		88,304			(69,136)				0010
.052322H EEJ EUR005/22/23|.052322H| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	39,008	5,655,000	144.97		104,052		40,529		23,208			(63,523)				0010
.AJ5232 PDLV5E EUR005/08|.AJ5232|PDLV 5E EURO 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	05/23/2022	05/08/2023	7,983	3,231,823	404.86		80,472		29,368		4,277			(51,105)				0010
.052322G EEJ EUR005/22/23|.052322G| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	9,416	1,365,000	144.97		23,478		9,145		5,399			(14,333)				0010
.S052322 SPX EUR005/22/23|.S052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,309	5,200,000	3973.75		147,628		57,502		110,908			(90,126)				0010
.052322L EEJ EUR005/22/23|.052322L| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	13,520	1,960,000	144.97		43,904		17,101		8,727			(26,803)				0010
.M052322 SPX EUR005/22/23|.M052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	784	3,115,000	3973.75		52,425		20,420		41,370			(32,006)				0010
.L052322 SPX EUR005/22/23|.L052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	5,884	23,380,000	3973.75		271,208		105,636		218,005			(165,572)				0010
.052322M EEJ EUR005/22/23|.052322M| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	3,828	555,000	144.97		12,932		5,037		2,496			(7,895)				0010
.K052322 SPX ASIAN05/23/2|.K052322| SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2023	258	1,025,000	3973.75		34,717		13,581		4,585			(21,136)				0010
.U052322 SPX EUR005/22/23|.U052322| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,510	6,000,000	3973.75		187,380		72,985		138,872			(114,395)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.T052322 SPX EUR005/22/23|.T052322|SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	1,486	5,905,000	3973.75		177,091		68,977		132,043			(108,114)				0010
.052322K EEJ EUR005/22/23|.052322K|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	15,969	2,315,000	144.97		50,004		19,477		10,195			(30,527)				0010
.J052322 SPX ASIAN05/23/2|.J052322|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2023	502	1,995,000	3973.75		63,321		24,770		8,892			(38,551)				0010
.052322S EEJ EUR005/22/23|.052322S|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	2,414	350,000	144.97		9,625		3,749		1,607			(5,876)				0010
.AM5232 PDLV5E EUR005/07|.AM5232|PDLV5E EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	05/07/2024	4,397	1,780,331	404.86		60,353		41,646		14,194			(18,707)				0010
.052322R EEJ EUR005/22/23|.052322R|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	42,250	6,125,000	144.97		163,538		63,698		28,085			(99,839)				0010
.0523220 EEJ EUR005/22/23|.0523220|EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2022	05/22/2023	31,765	4,605,000	144.97		118,809		46,276		21,056			(72,533)				0010
.AK5232 PDLV5E EUR005/15|.AK5232|PDLV5E EURO 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	05/15/2023	569	231,910	407.92		4,986		1,882		203			(3,104)				0010
.AL5232 PDLV5E EUR004/22|.AL5232|PDLV5E EURO 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	04/22/2024	1,082	443,055	409.42		12,627		8,629		2,485			(3,998)				0010
.052422K MXEA EUR005/22/2|.052422K|MXEA EURO 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2023	710	1,423,344	2004.71		26,831		10,480		18,985			(16,351)				0010
.052422E MXEA EUR004/28/2|.052422E|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	04/28/2023	985	1,982,411	2012.6		40,592		14,093		26,484			(26,499)				0010
.052422F MXEA EUR004/28/2|.052422F|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	04/28/2023	1,273	2,562,040	2012.6		72,255		25,086		46,224			(47,170)				0010
.052422J MXEA EUR005/15/2|.052422J|MXEA EURO 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/15/2023	1,782	3,468,538	1946.43		103,196		39,063		82,627			(64,133)				0010
.052422A MXEA ASIAN04/28/|.052422A|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	04/28/2023	674	1,356,492	2012.6		35,715		12,400		108			(23,316)				0010
.052422M SGIXCGMS EUR005/|.052422M|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/24/2022	05/15/2023	3,447	1,190,470	345.36		29,576		11,195		379			(18,380)				0010
.052422L MXEA EUR005/22/2|.052422L|MXEA EURO 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2023	1,416	2,838,669	2004.71		77,625		30,319		54,725			(47,306)				0010
.052422D MXEA ASIAN05/23/|.052422D|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/23/2023	974	1,952,588	2004.71		49,158		19,283		634			(29,875)				0010
.052422H MXEA EUR005/08/2|.052422H|MXEA EURO 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/08/2023	2,101	4,023,289	1914.94		129,590		47,429		109,311			(82,161)				0010
.052422C MXEA ASIAN05/16/|.052422C|MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/16/2023	625	1,216,519	1946.43		35,113		13,353		3,521			(21,760)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052422N SGIXCGMS EUR005/|.052422N|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/24/2022	05/14/2024	5,126	1,770,319	345.36		61,051		42,370		7,490			(18,680)				0010
.052422B MXEA ASIAN05/09/|.052422B|MXEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/09/2023	1,014	1,941,749	1914.94		64,511		23,728		15,482			(40,783)				0010
.052422G MXEA EUR005/08/2|.052422G|MXEA EURO 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/08/2023	556	1,064,707	1914.94		17,375		6,359		14,257			(11,016)				0010
.052422I MXEA EUR005/15/2|.052422I|MXEA EURO 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/24/2022	05/15/2023	533	1,037,447	1946.43		16,400		6,208		12,637			(10,192)				0010
.052422P SGIXCGMS EUR005/|.052422P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/24/2022	05/21/2024	568	196,002	345.28		6,812		4,748		850			(2,064)				0010
.0524220 SGIXCGMS EUR005/|.0524220|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	05/24/2022	05/22/2023	2,382	822,516	345.28		20,725		8,095		307			(12,630)				0010
.M053122 SPX EUR005/30/23|.M053122|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	1,511	6,245,000	4132.15		155,906		64,171		81,084			(91,735)				0010
.053122N EEJ EUR005/30/23|.053122N|EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	2,426	355,000	146.36		8,449		3,478		1,125			(4,971)				0010
.L053122 SPX EUR005/30/23|.L053122|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	3,301	13,640,000	4132.15		322,750		132,844		169,848			(189,905)				0010
.0531220 EEJ EUR005/30/23|.0531220|EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	20,839	3,050,000	146.36		75,030		30,883		9,719			(44,147)				0010
.0053122 SPX EUR005/30/23|.0053122|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	2,052	8,480,000	4132.15		256,698		105,658		127,456			(151,041)				0010
.P053122 SPX EUR005/30/23|.P053122|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	1,986	8,205,000	4132.15		270,773		111,451		131,353			(159,322)				0010
.N053122 SPX EUR005/30/23|.N053122|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	2,281	9,425,000	4132.15		248,443		102,260		127,616			(146,183)				0010
.053122L EEJ EUR005/30/23|.053122L|EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	16,090	2,355,000	146.36		52,752		21,713		7,373			(31,039)				0010
.053122K EEJ EUR005/30/23|.053122K|EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	10,556	1,545,000	146.36		33,527		13,800		4,789			(19,727)				0010
.053122M EEJ EUR005/30/23|.053122M|EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	17,320	2,535,000	146.36		58,812		24,207		7,999			(34,605)				0010
.R053122 PDLV5E EUR004/28|.R053122|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	04/28/2023	1,725	706,903	409.72		14,279		5,063		321			(9,217)				0010
.H053122 SPX ASIAN05/31/2|.H053122|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	664	2,745,000	4132.15		88,554		36,592		1,132			(51,961)				0010
.F053122 SPX ASIAN05/31/2|.F053122|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	1,116	4,610,000	4132.15		105,454		43,576		1,806			(61,878)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G053122 SPX ASIAN05/31/2|.G053122| SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	484	2,000,000	4132.15		58,316		24,098		816			(34,218)				0010
.Q053122 SPX EUR005/30/23|.Q053122| SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	2,892	11,950,000	4132.15		433,211		178,311		204,446			(254,901)				0010
.I053122 SPX EUR005/30/23|.I053122| SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	4,461	18,435,000	4132.15		214,159		88,148		127,567			(126,011)				0010
.K053122 SPX EUR005/30/23|.K053122| SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	1,124	4,645,000	4132.15		102,589		42,226		54,779			(60,363)				0010
.J053122 SPX EUR005/30/23|.J053122| SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/30/2023	1,559	6,440,000	4132.15		120,615		49,645		66,549			(70,969)				0010
.W053122 PDLV5E EUR005/21|.W053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/21/2024	8,882	3,614,338	406.95		119,635		84,193		25,649			(35,441)				0010
.X053122 PDLV5E EUR005/22|.X053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/22/2023	743	302,454	406.95		7,259		2,891		343			(4,368)				0010
.A053122 EEJ EUR005/30/23|.A053122| EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	10,507	1,565,000	148.950572		35,995		14,816		2,176			(21,179)				0010
.053122Y EEJ EUR005/30/23|.053122Y| EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	4,202	615,000	146.36		18,696		7,695		1,978			(11,001)				0010
.Y053122 PDLV5E EUR005/30|.Y053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/30/2023	6,881	2,809,149	408.24		64,610		26,594		2,900			(38,017)				0010
.V053122 PDLV5E EUR005/14|.V053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/14/2024	3,058	1,247,503	407.92		39,795		27,890		8,159			(11,905)				0010
.B053122 EEJ EUR005/30/23|.B053122| EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	6,819	1,020,000	149.57992		21,930		9,026		1,137			(12,904)				0010
.Z053122 PDLV5E EUR005/28|.Z053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/28/2024	2,694	1,099,997	408.24		35,310		24,950		7,294			(10,360)				0010
.C053122 EEJ EUR005/30/23|.C053122| EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	3,661	550,000	150.223904		10,945		4,505		486			(6,440)				0010
.E053122 SPX ASIAN05/31/2|.E053122| SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023	1,440	5,950,000	4132.15		67,283		27,803		1,866			(39,480)				0010
.T053122 PDLV5E EUR005/22|.T053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/22/2023	9,213	3,749,136	406.95		90,354		35,989		4,255			(54,366)				0010
.053122X EEJ EUR005/15/23|.053122X| EEJ EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/15/2023	2,692	400,000	148.57609		9,960		3,846		521			(6,114)				0010
.D053122 EEJ EUR005/30/23|.D053122| EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	12,049	1,825,000	151.467964		31,390		12,920		1,010			(18,470)				0010
.U053122 PDLV5E EUR005/07|.U053122|PDL V5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/07/2024	1,405	569,003	404.86		20,086		14,017		4,511			(6,068)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AA5312 PDLV5E EUR005/30|.AA5312|PDLV 5E EUR0 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/30/2023	1,088	444,137	408.24		7,417		3,053		449			(4,364)				0010
.053122A EEJ EUR004/14/23|.053122A| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	04/14/2023	4,162	615,000	147.77		14,207		4,631		629			(9,576)				0010
.053122E EEJ EUR005/15/23|.053122E| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/15/2023	11,889	1,720,000	144.67		61,404		23,712		8,139			(37,692)				0010
.AB5312 PDLV5E EUR005/30|.AB5312|PDLV 5E EUR0 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/30/2023	1,131	461,763	408.24		10,574		4,352		477			(6,222)				0010
.S053122 PDLV5E EUR005/15|.SD53122|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/31/2022	05/15/2023	5,217	2,128,008	407.92		48,519		18,736		1,852			(29,782)				0010
.053122B EEJ EUR004/21/23|.053122B| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	04/21/2023	2,206	325,000	147.3		8,288		2,822		463			(5,465)				0010
.053122D EEJ EUR005/08/23|.053122D| EEJ EUR0 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/08/2023	3,516	505,000	143.63		19,746		7,376		3,071			(12,370)				0010
.053122V EEJ EUR005/30/23|.053122V| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	6,457	945,000	146.36		27,594		11,358		3,040			(16,236)				0010
.053122C EEJ EUR004/28/23|.053122C| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	04/28/2023	4,952	725,000	146.41		21,315		7,557		1,622			(13,758)				0010
.053122W EEJ EUR005/15/23|.053122W| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/15/2023	6,763	990,000	146.377106		31,185		12,043		2,760			(19,142)				0010
.053122U EEJ EUR005/30/23|.053122U| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	5,842	855,000	146.36		24,710		10,170		2,750			(14,539)				0010
.053122H EEJ EUR005/30/23|.053122H| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	17,969	2,630,000	146.36		45,499		18,727		7,399			(26,772)				0010
.053122T EEJ EUR005/30/23|.053122T| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	1,913	280,000	146.36		7,896		3,250		900			(4,646)				0010
.053122J EEJ EUR005/30/23|.053122J| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	10,283	1,505,000	146.36		29,799		12,265		4,517			(17,534)				0010
.053122I EEJ EUR005/30/23|.053122I| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	21,215	3,105,000	146.36		57,132		23,516		9,034			(33,616)				0010
.053122S EEJ EUR005/30/23|.053122S| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	27,808	4,070,000	146.36		108,669		44,728		13,065			(63,941)				0010
.053122F EEJ EUR005/22/23|.053122F| EEJ EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/22/2023	26,454	3,835,000	144.97		133,458		53,157		17,627			(80,301)				0010
.053122R EEJ EUR005/30/23|.053122R| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	2,426	355,000	146.36		9,301		3,828		1,138			(5,473)				0010
.053122G EEJ EUR005/30/23|.053122G| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	5,193	760,000	146.36		8,512		3,504		1,529			(5,008)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.053122Q EEJ EUR005/30/23|.053122Q|EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	29,175	4,270,000	146.36		109,739		45,169		13,674			(64,570)				0010
.053122Z EEJ EUR005/30/23|.053122Z|EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	14,378	2,130,000	148.145592		53,676		22,093		3,888			(31,583)				0010
.053122P EEJ EUR005/30/23|.053122P|EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2022	05/30/2023	15,373	2,250,000	146.36		56,700		23,338		7,190			(33,362)				0010
.060122A SGIXCGMS EUR005/|.060122A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	06/01/2022	05/30/2023	2,232	769,389	344.73		17,409		7,185		373			(10,223)				0010
.060122B SGIXCGMS EUR005/|.060122B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	06/01/2022	05/28/2024	1,591	548,455	344.73		17,676		12,507		2,537			(5,169)				0010
.060722J EEJ EUR006/07/23|.060722J|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	31,060	4,550,000	146.49		111,475		48,214		15,070			(63,261)				0010
.060722V EEJ EUR006/07/23|.060722V|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	8,624	1,275,000	147.837708		33,533		14,503		2,838			(19,029)				0010
.H060722 SPX EUR006/07/23|.H060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	936	3,895,021	4160.68		65,826		28,470		34,342			(37,356)				0010
.B060722 SPX ASIAN06/07/2|.B060722|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWID171265Z06	06/07/2022	06/07/2023	2,056	8,555,000	4160.68		98,383		42,551		2,679			(55,831)				0010
.060722W EEJ EUR006/07/23|.060722W|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	6,102	905,000	148.306476		22,625		9,785		1,736			(12,840)				0010
.S060722 SPX EUR006/07/23|.S060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1,502	6,250,007	4160.68		248,125		107,316		107,977			(140,809)				0010
.R060722 SPX EUR006/07/23|.R060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1,340	5,575,020	4160.68		197,913		85,599		89,068			(112,314)				0010
.I060722 SPX EUR006/07/23|.I060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1,521	6,330,017	4160.68		124,701		53,934		63,610			(70,767)				0010
.060722X EEJ EUR006/07/23|.060722X|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	15,191	2,265,000	149.097522		51,869		22,433		3,354			(29,435)				0010
.G060722 SPX EUR006/07/23|.G060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	6,114	25,440,020	4160.68		300,192		129,835		164,387			(170,357)				0010
.Q060722 SPX EUR006/07/23|.Q060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1,536	6,390,014	4160.68		210,870		91,203		96,683			(119,667)				0010
.060722Y EEJ EUR006/07/23|.060722Y|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	2,032	305,000	150.122952		6,222		2,691		318			(3,531)				0010
.060722G EEJ EUR006/07/23|.060722G|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	27,101	3,970,000	146.49		85,355		36,917		12,747			(48,438)				0010
.060722S EEJ EUR005/22/23|.060722S|EEJ EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	05/22/2023	5,477	795,000	145.143964		25,917		10,531		3,474			(15,386)				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)
.J060722 SPX EUR006/07/23|.J060722| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	1,252	5,210,004	4160.68		116,704		50,475		58,067			(66,229)				0010
.E060722 SPX ASIAN06/07/2|.E060722| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/07/2022	06/07/2023	625	2,600,000	4160.68		80,860		34,973		1,056			(45,887)				0010
.060722T EEJ EUR005/22/23|.060722T| EEJ EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	05/22/2023	3,743	550,000	146.941592		14,850		6,034		1,381			(8,816)				0010
.L060722 SPX EUR006/07/23|.L060722| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	2,002	8,330,014	4160.68		211,582		91,511		102,837			(120,071)				0010
.F060722 SPX ASIAN06/07/2|.F060722| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/07/2022	06/07/2023	832	3,460,000	4160.68		112,796		48,785		1,412			(64,011)				0010
.060722H EEJ EUR006/07/23|.060722H| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	21,298	3,120,000	146.49		69,888		30,227		10,132			(39,661)				0010
.060722I EEJ EUR006/07/23|.060722I| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	18,090	2,650,000	146.49		61,215		26,476		8,682			(34,739)				0010
.K060722 SPX EUR006/07/23|.K060722| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	2,891	12,029,982	4160.68		288,720		124,873		142,304			(163,847)				0010
.060722R EEJ EUR006/07/23|.060722R| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	6,826	1,000,000	146.49		29,100		12,586		3,350			(16,514)				0010
.M060722 SPX EUR006/07/23|.M060722| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	3,940	16,394,993	4160.68		437,747		189,328		210,943			(248,418)				0010
.060722P EEJ EUR006/07/23|.060722P| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	785	115,000	146.49		3,266		1,413		385			(1,853)				0010
.060722D EEJ EUR006/07/23|.060722D| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	25,292	3,705,000	146.49		68,172		29,485		11,123			(38,687)				0010
.A060722 EEJ EUR006/07/23|.A060722| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	11,410	1,730,000	151.61715		29,583		12,795		1,054			(16,788)				0010
.O060722 SPX EUR006/07/23|.O060722| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	1,889	7,859,982	4160.68		239,730		103,685		112,086			(136,045)				0010
.060722Q EEJ EUR006/07/23|.060722Q| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	1,707	250,000	146.49		7,200		3,114		837			(4,086)				0010
.060722C EEJ EUR006/07/23|.060722C| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	21,537	3,155,000	146.49		53,635		23,198		9,086			(30,437)				0010
.060722Z EEJ EUR006/07/23|.060722Z| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	2,292	345,000	150.518475		6,728		2,910		313			(3,818)				0010
.060722F EEJ EUR006/07/23|.060722F| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	5,290	775,000	146.49		15,965		6,905		2,447			(9,060)				0010
.N060722 SPX EUR006/07/23|.N060722| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	984	4,094,983	4160.68		119,574		51,717		56,526			(67,857)				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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.060722N EEJ EUR006/07/23|.060722N|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	3,072	450,000	146.49		12,285		5,313		1,506			(6,972)				0010
.060722E EEJ EUR006/07/23|.060722E|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	8,362	1,225,000	146.49		24,133		10,437		3,797			(13,695)				0010
.0607220 EEJ EUR006/07/23|.060722O|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	3,004	440,000	146.49		12,276		5,309		1,473			(6,967)				0010
.D060722 SPX ASIAN06/07/2|.D060722|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/07/2022	06/07/2023	657	2,735,000	4160.68		77,948		33,713		1,099			(44,235)				0010
.060722B EEJ EUR006/07/23|.060722B|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	3,550	520,000	146.49		5,720		2,474		1,051			(3,246)				0010
.P060722 SPX EUR006/07/23|.P060722|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	1,402	5,834,979	4160.68		184,970		80,001		85,788			(104,969)				0010
.060722M EEJ EUR006/07/23|.060722M|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	56,659	8,300,000	146.49		220,780		95,489		27,729			(125,291)				0010
.C060722 SPX ASIAN06/07/2|.C060722|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/07/2022	06/07/2023	923	3,840,000	4160.68		86,400		37,369		1,483			(49,031)				0010
.060722L EEJ EUR006/07/23|.060722L|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	49,253	7,215,000	146.49		184,704		79,886		24,035			(104,818)				0010
.060722U EEJ EUR006/07/23|.060722U|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	2,014	295,000	146.49		8,909		3,853		988			(5,056)				0010
.060722K EEJ EUR006/07/23|.060722K|EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	06/07/2023	21,640	3,170,000	146.49		79,567		34,413		10,535			(45,154)				0010
.060722A EEJ EUR005/22/23|.060722A|EEJ EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2022	05/22/2023	3,518	510,000	144.97		16,167		6,569		2,344			(9,598)				0010
.060822G PDLV5E EUR004/29|.060822G|PDLV5E EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	04/29/2024	1,389	569,003	409.72		14,680		10,312		3,191			(4,368)				0010
.060822C PDLV5E EUR005/08|.060822C|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/08/2023	1,687	682,845	404.86		15,023		5,747		907			(9,276)				0010
.060822B SGIXCGMS EUR006/|.060822B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/08/2022	06/07/2024	715	244,826	342.18		8,006		5,752		1,428			(2,255)				0010
.060822H PDLV5E EUR005/14|.060822H|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/14/2024	4,292	1,750,816	407.92		49,023		34,748		11,557			(14,275)				0010
.060822L PDLV5E EUR006/07|.060822L|PDLV5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	06/07/2024	799	324,442	406.14		9,863		7,086		2,540			(2,777)				0010
.060822F PDLV5E EUR005/30|.060822F|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/30/2023	926	378,002	408.24		7,182		3,023		392			(4,159)				0010
.060822A SGIXCGMS EUR006/|.060822A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/08/2022	06/07/2023	1,342	459,202	342.18		10,629		4,610		410			(6,019)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.060822I PDLV5E EUR005/21|.060822I|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/21/2024	1,022	415,839	406.95		12,101		8,612		2,979			(3,489)				0010
.060822K PDLV5E EUR006/07|.060822K|PDLV5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	06/07/2023	5,215	2,117,880	406.14		45,323		19,657		3,351			(25,666)				0010
.060822E PDLV5E EUR005/22|.060822E|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/22/2023	1,018	414,409	406.95		8,330		3,394		475			(4,935)				0010
.060822D PDLV5E EUR005/15|.060822D|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/15/2023	622	253,834	407.92		4,772		1,886		223			(2,886)				0010
.060822J PDLV5E EUR005/28|.060822J|PDLV5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/08/2022	05/28/2024	1,344	548,815	408.24		15,367		10,979		3,658			(4,387)				0010
.S061422 SPX EUR006/14/24|.S061422|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2024	697	2,605,000	3735.48		400,389		401,606		401,606	1,218						0010
.061422Y EEJ EUR006/14/23|.061422Y|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	85,070	12,080,000	142.0		362,400		137,898		137,898	(224,502)						0010
.Q061422 SPX EUR006/14/23|.Q061422|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	6,741	25,180,000	3735.48		1,037,416		1,134,873		1,134,873	97,457						0010
.0614222 EEJ EUR006/14/24|.061422Z|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2024	75,493	10,720,000	142.0		427,728		239,511		239,511	(188,217)						0010
.0061422 SPX EUR006/14/23|.0061422|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	2,538	9,480,000	3735.48		338,436		370,230		370,230	31,794						0010
.R061422 SPX EUR006/14/23|.R061422|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	1,397	5,220,000	3735.48		247,428		266,341		266,341	18,913						0010
.L061422 SPX EUR006/14/23|.L061422|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	300	1,120,000	3735.48		33,264		36,555		36,555	3,291						0010
.A061422 EEJ EQFWD06/14/2|.A061422|EEJ EQFWD 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	11,289	1,600,000	141.73				(19,413)		(19,413)	(19,413)						0010
.061422D EEJ EUR006/14/23|.061422D|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	30,000	4,260,000	142.0		77,106		34,836		39,494			(42,270)				0010
.061422P EEJ EUR005/30/23|.061422P|EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	05/30/2023	2,610	385,000	147.53088		5,968		2,555		859			(3,412)				0010
.061422E EEJ EUR006/14/23|.061422E|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	3,592	510,000	142.0		9,894		4,470		4,971			(5,424)				0010
.0614220 EEJ EUR006/14/23|.0614220|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	5,493	780,000	142.0		22,542		10,184		8,902			(12,358)				0010
.P061422 SPX EUR006/14/23|.P061422|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	1,986	7,420,000	3735.48		280,476		126,716		306,337	(153,760)						0010
.061422N EEJ EUR006/14/23|.061422N|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	11,761	1,670,000	142.0		47,595		21,503		19,049			(26,092)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.061422A EEJ EUR005/30/23|.061422A| EEJ EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	05/30/2023	7,926	1,160,000	146.36		20,416		8,741		3,731			(11,675)				0010
.061422B EEJ EUR006/14/23|.061422B| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	5,000	710,000	142.0		7,739		3,496		4,012			(4,243)				0010
.N061422 SPX EUR006/14/23|.N061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	1,665	6,220,000	3735.48		200,284		90,486		219,722			(109,798)				0010
.C061422 SPX ASIAN06/14/2|.C061422| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2022	06/14/2023	610	2,280,000	3735.48		50,545		22,836		68,290			(27,709)				0010
.G061422 SPX EUR006/14/23|.G061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	1,160	4,335,000	3735.48		74,129		33,491		81,646			(40,638)				0010
.061422L EEJ EUR006/14/23|.061422L| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	32,817	4,660,000	142.0		118,364		53,476		52,211			(64,888)				0010
.061422C EEJ EUR006/14/23|.061422C| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	15,423	2,190,000	142.0		37,011		16,721		19,289			(20,290)				0010
.061422M EEJ EUR006/14/23|.061422M| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	36,972	5,250,000	142.0		138,075		62,381		59,316			(75,694)				0010
.061422W EEJ EUR006/14/23|.061422W| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	3,018	440,000	145.8056		8,624		3,896		1,959			(4,728)				0010
.F061422 SPX EUR006/14/23|.F061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	5,057	18,890,000	3735.48		215,346		97,291		238,425			(118,055)				0010
.E061422 SPX ASIAN06/14/2|.E061422| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2022	06/14/2023	533	1,990,000	3735.48		65,901		29,773		81,697			(36,127)				0010
.D061422 SPX ASIAN06/14/2|.D061422| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2022	06/14/2023	713	2,665,000	3735.48		79,609		35,967		102,079			(43,642)				0010
.H061422 SPX EUR006/14/23|.H061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	1,981	7,400,000	3735.48		154,660		69,874		169,927			(84,786)				0010
.I061422 SPX EUR006/14/23|.I061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	3,405	12,720,000	3735.48		296,376		133,900		327,490			(162,476)				0010
.061422J EEJ EUR006/14/23|.061422J| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	22,852	3,245,000	142.0		78,854		35,625		35,842			(43,228)				0010
.061422V EEJ EUR006/14/23|.061422V| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	3,346	485,000	144.9678		10,476		4,733		2,704			(5,743)				0010
.J061422 SPX EUR006/14/23|.J061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	3,678	13,740,000	3735.48		350,370		158,294		386,651			(192,076)				0010
.061422I EEJ EUR006/14/23|.061422I| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	9,049	1,285,000	142.0		29,427		13,295		13,860			(16,132)				0010
.K061422 SPX EUR006/14/23|.K061422| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	2,316	8,650,000	3735.48		253,445		114,504		278,641			(138,941)				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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.061422X EEJ EUR006/14/23|.061422X| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	7,485	1,100,000	146.97		18,700		8,448		3,525			(10,252)				0010
.061422T EEJ EUR006/14/23|.061422T| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	6,016	865,000	143.775		21,366		9,653		607,651			(11,713)				0010
.061422U EEJ EUR006/14/23|.061422U| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	7,890	1,140,000	144.485		25,992		11,743		7,202			(14,249)				0010
.061422K EEJ EUR006/14/23|.061422K| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	14,120	2,005,000	142.0		49,925		22,555		22,325			(27,369)				0010
.M061422 SPX EUR006/14/23|.M061422| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/14/2022	06/14/2023	1,681	6,280,000	3735.48		194,052		87,671		212,961			(106,381)				0010
.061422R EEJ EUR006/14/23|.061422R| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	2,249	320,000	142.2982		9,280		4,193		3,418			(5,087)				0010
.061422S EEJ EUR006/14/23|.061422S| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	2,615	375,000	143.42		9,638		4,354		3,085			(5,283)				0010
.061422F EEJ EUR006/14/23|.061422F| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	6,585	935,000	142.0		18,981		8,575		9,414			(10,405)				0010
.061422H EEJ EUR006/14/23|.061422H| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	14,366	2,040,000	142.0		45,288		20,461		21,631			(24,827)				0010
.061422Q EEJ EUR005/30/23|.061422Q| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	05/30/2023	2,209	330,000	149.389652		4,026		1,724		394			(2,302)				0010
.B061422 SPX ASIAN06/14/2|.B061422| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2022	06/14/2023	1,517	5,665,000	3735.48		62,236		28,118		86,363			(34,118)				0010
.061422G EEJ EUR006/14/23|.061422G| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2022	06/14/2023	21,761	3,090,000	142.0		66,126		29,875		32,153			(36,251)				0010
.061522M PDLV5E EUR006/14|.061522M|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2023	574	226,668	394.99		5,644		1,609		1,609	(4,035)						0010
.061522K PDLV5E EUR006/14|.061522K|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2023	5,596	2,210,275	394.99		55,036		24,933		15,686			(30,102)				0010
.061522H PDLV5E EUR005/14|.061522H|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/14/2024	2,482	1,012,645	407.92		20,152		14,427		6,873			(5,725)				0010
.061522E PDLV5E EUR005/15|.061522E|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/15/2023	1,794	731,830	407.92		8,123		3,279		661			(4,845)				0010
.061522A SGIXCGMS EUR005/|.061522A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/15/2022	05/21/2024	795	274,401	345.28		6,111		4,393		1,190			(1,719)				0010
.061522G PDLV5E EUR005/07|.061522G|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/07/2024	707	286,259	404.86		6,441		4,593		2,355			(1,848)				0010
.061522L PDLV5E EUR006/14|.061522L|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2024	2,431	960,022	394.99		32,449		23,623		15,287			(8,825)				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)
.061522D PDLV5E EUR005/08|.061522D|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/08/2023	697	282,199	404.86		3,781		1,478		385			(2,304)				0010
.061522B SGIXCGMS EUR006/|.061522B|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/15/2022	06/14/2023	4,081	1,366,048	334.75		33,952		15,382		4,432			(18,571)				0010
.061522F PDLV5E EUR005/30|.061522F|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/30/2023	4,283	1,748,524	408.24		19,758		8,484		1,866			(11,274)				0010
.061522J PDLV5E EUR005/28|.061522J|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/28/2024	5,935	2,422,866	408.24		48,457		34,963		16,605			(13,494)				0010
.061522I PDLV5E EUR005/21|.061522I|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	05/21/2024	2,847	1,158,453	406.95		24,328		17,485		8,532			(6,842)				0010
.061522C SGIXCGMS EUR006/|.061522C|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/15/2022	06/14/2024	3,436	1,150,298	334.75		39,242		28,569		11,958			(10,673)				0010
.062122S EEJ EUR006/14/24|.062122S| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/14/2024	12,113	1,720,000	142.0		73,788		38,429		38,429	(35,359)						0010
.F062122 SPX EUR006/21/23|.F062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	1,153	4,340,000	3764.79		72,044		33,938		77,682			(38,106)				0010
.0621220 EEJ EUR006/21/23|.0621220| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	1,930	275,000	142.51		7,618		3,588		2,869			(4,029)				0010
.G062122 SPX EUR006/21/23|.G062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	1,028	3,870,000	3764.79		73,143		34,456		78,955			(38,687)				0010
.062122Z EEJ EUR006/21/23|.062122Z| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	6,373	940,000	147.49785		15,980		7,528		2,747			(8,452)				0010
.062122P EEJ EUR006/21/23|.062122P| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	11,368	1,620,000	142.51		46,332		21,826		16,939			(24,506)				0010
.062122M EEJ EUR006/21/23|.062122M| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	27,928	3,980,000	142.51		105,072		49,497		41,210			(55,575)				0010
.E062122 SPX EUR006/21/23|.E062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	6,516	24,530,000	3764.79		279,642		131,732		300,022			(147,910)				0010
.062122A EEJ EUR006/07/23|.062122A| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/07/2023	5,495	805,000	146.49		14,973		6,736		2,696			(8,237)				0010
.062122C EEJ EUR006/21/23|.062122C| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	12,946	1,845,000	142.51		31,181		14,688		14,879			(16,492)				0010
.062122Y EEJ EUR006/21/23|.062122Y| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	2,842	415,000	146.044248		8,383		3,949		1,822			(4,434)				0010
.062122E EEJ EUR006/21/23|.062122E| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	6,386	910,000	142.51		17,836		8,402		8,204			(9,434)				0010
.062122N EEJ EUR006/21/23|.062122N| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	3,017	430,000	142.51		11,653		5,489		4,474			(6,164)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.H062122 SPX EUR006/21/23|.H062122| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	1,171	4,410,000	3764.79		96,138		45,288		103,727			(50,850)				0010
.062122D EEJ EUR006/21/23|.062122D| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	36,664	5,225,000	142.51		95,095		44,797		44,580			(50,298)				0010
.062122B EEJ EUR006/21/23|.062122B| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2022	4,631	660,000	142.51		7,194		3,389		3,433			(3,805)				0010
.062122L EEJ EUR006/21/23|.062122L| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	19,437	2,770,000	142.51		70,358		33,144		28,441			(37,214)				0010
.062122X EEJ EUR006/21/23|.062122X| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	7,653	1,110,000	145.032427		25,308		11,922		6,356			(13,386)				0010
.062122W EEJ EUR006/21/23|.062122W| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	7,485	1,080,000	144.291375		26,676		12,566		7,448			(14,110)				0010
.062122I EEJ EUR006/21/23|.062122I| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	6,245	890,000	142.51		21,093		9,936		8,915			(11,157)				0010
.M062122 SPX EUR006/21/23|.M062122| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	1,703	6,410,000	3764.79		196,787		92,701		211,281			(104,086)				0010
.062122T EEJ EUR006/21/23|.062122T| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	3,368	480,000	142.51		14,400		6,783		5,023			(7,617)				0010
.C062122 SPX ASIAN06/21/2|.C062122| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2023	750	2,825,000	3764.79		80,569		37,954		94,042			(42,615)				0010
.062122U EEJ EUR006/21/24|.062122U| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2024	2,666	380,000	142.51		15,276		11,253		8,028			(4,023)				0010
.D062122 SPX ASIAN06/21/2|.D062122| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2023	1,300	4,895,000	3764.79		156,591		73,766		175,431			(82,825)				0010
.062122V EEJ EUR006/21/23|.062122V| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	4,030	580,000	143.920849		14,964		7,049		4,378			(7,915)				0010
.B062122 SPX ASIAN06/21/2|.B062122| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2023	730	2,750,000	3764.79		60,253		28,383		74,214			(31,869)				0010
.0062122 SPX EUR006/21/23|.0062122| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	935	3,520,000	3764.79		132,352		62,348		140,878			(70,004)				0010
.0621220 EEJ EUR005/28/24|.062122Q| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	05/28/2024	2,152	315,000	146.36		9,261		6,739		3,852			(2,522)				0010
.062122K EEJ EUR006/21/23|.062122K| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	23,647	3,370,000	142.51		83,913		39,529		34,387			(44,384)				0010
.I062122 SPX EUR006/21/23|.I062122| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	4,291	16,155,000	3764.79		376,412		177,318		406,504			(199,094)				0010
.J062122 SPX EUR006/21/23|.J062122| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	2,687	10,115,000	3764.79		258,944		121,982		279,041			(136,962)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.N062122 SPX EUR006/21/23|.N062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	1,089	4,100,000	3764.79		131,610		61,998		140,943			(69,612)				0010
.062122F EEJ EUR006/21/23|.062122F| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	17,508	2,495,000	142.51		53,393		25,152		23,765			(28,241)				0010
.062122J EEJ EUR006/21/23|.062122J| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	15,122	2,155,000	142.51		52,367		24,669		21,813			(27,698)				0010
.K062122 SPX EUR006/21/23|.K062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2023	1,543	5,810,000	3764.79		162,680		76,634		174,711			(86,046)				0010
.A062122 SPX ASIAN06/21/2|.A062122| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2023	2,001	7,535,000	3764.79		83,111		39,151		105,726			(43,960)				0010
.062122G EEJ EUR006/21/23|.062122G| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	19,964	2,845,000	142.51		63,159		29,753		27,649			(33,406)				0010
.L062122 SPX EUR006/21/23|.L062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	06/21/2022	06/21/2022	1,555	5,855,000	3764.79		172,723		81,365		185,485			(91,357)				0010
.062122R EEJ EUR006/07/23|.062122R| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/07/2023	2,180	320,000	146.812278		5,856		2,634		975			(3,222)				0010
.062122H EEJ EUR006/21/23|.062122H| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2022	06/21/2023	19,928	2,840,000	142.51		65,320		30,771		28,090			(34,549)				0010
.062222V SPX EUR004/21/23|.062222V| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/21/2023	3,288	14,447,760	4393.66		184,475		67,416		55,264			(117,059)				0010
.062222H MXEA EUR006/07/2|.062222H|M XEA EUR0 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/07/2023	1,303	2,645,025	2029.95		40,250		18,159		46,761			(22,091)				0010
.X062222 PDLV5E EUR006/21|.X062222|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2024	5,794	2,305,112	397.87		79,526		58,662		31,267			(20,865)				0010
.W062222 PDLV5E EUR005/21|.W062222|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	05/21/2024	2,325	946,200	406.95		22,614		16,417		6,918			(6,197)				0010
.062222W SPX EUR004/28/23|.062222W| SPX EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/28/2023	1,528	6,551,171	4287.5		104,406		39,661		44,677			(64,745)				0010
.062222U SPX EUR004/21/23|.062222U| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/21/2023	970	4,263,168	4393.66		52,047		19,020		15,866			(33,026)				0010
.G062222 SPX EUR005/22/23|.G062222| SPX EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/22/2023	777	3,087,286	3973.75		96,525		40,994		85,653			(55,531)				0010
.F062222 SPX EUR005/22/23|.F062222| SPX EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/22/2023	4,481	17,807,963	3973.75		511,686		217,313		463,498			(294,374)				0010
.062222M SPX EUR003/14/23|.062222M| SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	03/14/2023	2,536	10,583,341	4173.11		213,005		58,313		67,758			(154,692)				0010
.062222Y SPX EUR005/08/23|.062222Y| SPX EUR0 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/08/2023	2,107	8,409,782	3991.24		212,286		84,781		184,556			(127,505)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.V062222 PDLV5E EUR006/21|.V062222|PDL V5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2023	1,961	780,043	397.87		19,813		9,359		4,139			(10,454)				0010
.062222J MXEA EUR006/14/2|.062222J|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/14/2023	1,443	2,665,740	1847.36		71,299		32,938		82,061			(38,361)				0010
.062222X SPX EUR004/28/23|.062222X|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/28/2023	5,003	21,448,733	4287.5		358,038		136,008		152,619			(222,030)				0010
.062222N SPX EUR003/21/23|.062222N|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	03/21/2023	862	3,844,020	4461.18		32,588		9,535		4,463			(23,053)				0010
.062222I MXEA EUR006/14/2|.062222I|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/14/2023	543	1,003,116	1847.36		13,390		6,186		15,273			(7,204)				0010
.P062222 SGIXCGMS EUR006/|.P062222|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/22/2022	06/21/2023	2,727	914,340	335.31		23,369		11,039		2,884			(12,330)				0010
.062222F MXEA EUR005/30/2|.062222F|MXEA EURO 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	05/30/2023	775	1,579,349	2037.87		22,963		10,063		26,381			(12,900)				0010
.062222G MXEA EUR006/07/2|.062222G|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/07/2023	883	1,792,446	2029.95		18,622		8,402		21,416			(10,221)				0010
.0622220 SPX EUR003/21/23|.0622220|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	03/21/2023	564	2,517,221	4461.18		22,508		6,586		3,007			(15,922)				0010
.062222Q SPX EUR004/10/23|.062222Q|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/10/2023	1,487	6,691,272	4500.21		60,144		20,532		10,698			(39,612)				0010
.062222P SPX EUR003/28/23|.062222P|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	03/28/2023	1,590	7,273,292	4575.52		43,921		13,636		4,339			(30,285)				0010
.S062222 PDLV5E EUR005/22|.S062222|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	05/22/2023	1,351	549,735	406.95		7,806		3,315		643			(4,491)				0010
.Q062222 PDLV5E EUR005/08|.Q062222|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	05/08/2023	847	343,057	404.86		5,455		2,178		465			(3,276)				0010
.T062222 PDLV5E EUR006/21|.T062222|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2023	594	236,414	397.87		4,681		2,211		1,210			(2,470)				0010
.062222B MXEA ASIAN06/07/|.062222B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/07/2023	940	1,908,153	2029.95		11,496		5,187		616			(6,310)				0010
.062222L MXEA EUR006/21/2|.062222L|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2023	1,441	2,677,551	1858.12		67,684		31,972		77,275			(35,712)				0010
.U062222 PDLV5E EUR005/22|.U062222|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	05/22/2023	3,831	1,559,066	406.95		22,918		9,733		1,823			(13,185)				0010
.062222K MXEA EUR006/21/2|.062222K|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2023	590	1,096,291	1858.12		12,827		6,059		14,505			(6,768)				0010
.062222A MXEA ASIAN05/30/|.062222A|MXEA ASIAN 05/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	05/30/2023	593	1,208,457	2037.87		5,972		2,617		166			(3,355)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.E062222 SPX EUR005/22/23|.E062222| SPX EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/22/2023	1,013	4,027,157	3973.75		107,871		45,812		99,294			(62,058)				0010
.062222D MXEA ASIAN06/21/|.062222D|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/21/2023	934	1,735,484	1858.12		44,916		21,217		45,201			(23,699)				0010
.062222S SPX EUR004/14/23|.062222S| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/14/2023	2,540	11,156,783	4392.59		133,091		46,627		37,025			(86,464)				0010
.062222T SPX EUR004/14/23|.062222T| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/14/2023	826	3,627,401	4392.59		46,014		16,120		12,356			(29,893)				0010
.0622222 SPX EUR005/08/23|.062222Z| SPX EUR0 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/08/2023	5,609	22,388,661	3991.24		602,511		240,625		516,465			(361,886)				0010
.D062222 SPX EUR005/22/23|.D062222| SPX EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/22/2023	2,092	8,311,535	3973.75		214,871		91,256		198,736			(123,616)				0010
.062222C MXEA ASIAN06/14/|.062222C|M XEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/14/2023	567	1,047,453	1847.36		23,763		10,978		28,067			(12,785)				0010
.A062222 SPX EUR005/15/23|.A062222| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/15/2023	1,149	4,606,727	4008.01		113,950		46,982		98,713			(66,967)				0010
.062222R SPX EUR004/10/23|.062222R| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	04/10/2023	1,058	4,762,797	4500.21		45,932		15,680		7,907			(30,252)				0010
.R062222 PDLV5E EUR005/15|.R062222|PDL V5E EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/22/2022	05/15/2023	1,176	479,597	407.92		6,523		2,689		430			(3,833)				0010
.C062222 SPX EUR005/15/23|.C062222| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/15/2023	4,180	16,751,678	4008.01		458,497		189,042		387,391			(269,455)				0010
.062222E MXEA EUR005/30/2|.062222E|M XEA EUR0 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	05/30/2023	670	1,365,373	2037.87		12,710		5,570		14,515			(7,140)				0010
.B062222 SPX EUR005/15/23|.B062222| SPX EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/15/2023	1,110	4,448,731	4008.01		116,968		48,227		99,825			(68,741)				0010
.062822E EEJ EUR006/07/23|.062822E| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/07/2023	4,642	680,000	146.49		12,716		5,837		2,278			(6,879)				0010
.062822C EEJ EUR005/22/23|.062822C| EEJ EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	05/22/2023	6,070	880,000	144.97		19,448		8,412		4,045			(11,036)				0010
.062822D EEJ EUR005/30/23|.062822D| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	05/30/2023	14,997	2,195,000	146.36		41,266		18,409		7,060			(22,857)				0010
.P062822 SPX ASIAN06/28/2|.P062822| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	441	1,685,000	3821.55		56,572		27,741		47,662			(28,832)				0010
.F062822 EEJ EUR006/28/23|.F062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	1,946	280,000	143.901225		7,504		3,680		2,199			(3,824)				0010
.0062822 SPX ASIAN06/28/2|.0062822| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	998	3,815,000	3821.55		121,504		59,580		105,748			(61,924)				0010

SCHEDULE DB - PART A - SECTION 1

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

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.062822B EEJ EUR005/15/23|.062822B| EEJ EUR0 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	05/15/2023	3,560	515,000	144.67		11,691		4,911		2,437			(6,780)				0010
.N062822 SPX ASIAN06/28/2|.N062822| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	538	2,055,000	3821.55		58,775		28,821		53,885			(29,954)				0010
.L062822 SPX ASIAN06/28/2|.L062822| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,765	6,745,000	3821.55		75,180		36,865		81,929			(38,315)				0010
.M062822 SPX ASIAN06/28/2|.M062822| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	941	3,595,000	3821.55		79,960		39,209		79,916			(40,751)				0010
.H062822 EEJ EUR006/28/23|.H062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	7,432	1,080,000	145.315242		24,732		12,128		6,009			(12,604)				0010
.T062822 SPX EUR006/28/23|.T062822| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,291	4,935,000	3821.55		108,807		53,354		110,700			(55,453)				0010
.062822I EEJ EUR006/28/23|.062822I| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	33,676	4,810,000	142.83		87,542		42,927		39,260			(44,615)				0010
.062822V EEJ EUR006/28/23|.062822V| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	2,801	400,000	142.83		11,560		5,669		4,008			(5,891)				0010
.062822J EEJ EUR006/28/23|.062822J| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	3,746	535,000	142.83		10,379		5,089		4,568			(5,290)				0010
.062822K EEJ EUR006/28/23|.062822K| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	1,855	265,000	142.83		5,380		2,638		2,336			(2,742)				0010
.062822T EEJ EUR006/28/23|.062822T| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	3,571	510,000	142.83		13,872		6,802		5,081			(7,070)				0010
.I062822 EEJ EUR006/28/23|.I062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	3,525	515,000	146.100807		10,764		5,278		2,340			(5,486)				0010
.G062822 EEJ EUR006/28/23|.G062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	12,806	1,850,000	144.458262		46,620		22,861		12,724			(23,760)				0010
.062822W EEJ EUR006/28/23|.062822W| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	10,677	1,525,000	142.83		45,140		22,135		15,287			(23,005)				0010
.E062822 EEJ EUR006/28/24|.E062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2024	7,596	1,085,000	142.83		43,726		32,629		22,191			(11,096)				0010
.062822U EEJ EUR006/28/23|.062822U| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	4,201	600,000	142.83		16,680		8,179		5,995			(8,501)				0010
.062822X EEJ EUR005/21/24|.062822X| EEJ EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	05/21/2024	1,793	260,000	144.97		8,710		6,378		3,830			(2,332)				0010
.062822G EEJ EUR006/28/23|.062822G| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	4,061	580,000	142.83		6,380		3,128		2,900			(3,252)				0010
.062822Y EEJ EUR005/30/23|.062822Y| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	05/30/2023	6,276	918,500	146.36		17,727		7,908		2,955			(9,819)				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)
.062822A EEJ EUR003/14/23|.062822A| EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	03/14/2023	6,511	945,000	145.15		14,648		4,104		1,570			(10,544)				0010
.062822S EEJ EUR006/28/23|.062822S| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	22,999	3,285,000	142.83		86,724		42,526		32,561			(44,198)				0010
.K062822 EEJ EUR006/28/23|.K062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	10,926	1,615,000	147.814767		27,617		13,542		4,585			(14,075)				0010
.J062822 EEJ EUR006/28/23|.J062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	2,555	375,000	146.757825		7,275		3,567		1,429			(3,708)				0010
.D062822 EEJ EUR006/28/23|.D062822| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	9,487	1,355,000	142.83		40,786		20,000		13,583			(20,786)				0010
.062822F EEJ EUR006/14/23|.062822F| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/14/2023	5,986	850,000	142.0		26,860		12,622		9,696			(14,238)				0010
.0628222 EEJ EUR005/28/24|.062822Z| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	05/28/2024	4,441	650,000	146.36		19,370		14,236		7,948			(5,134)				0010
.C062822 EEJ EUR006/14/23|.C062822| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/14/2023	7,324	1,040,000	142.0		34,528		16,225		11,872			(18,303)				0010
.0628220 EEJ EUR006/28/23|.062822Q| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	3,606	515,000	142.83		12,875		6,313		5,028			(6,562)				0010
.062822R EEJ EUR006/28/23|.062822R| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	47,819	6,830,000	142.83		174,165		85,403		67,109			(88,762)				0010
.A062822 EEJ EUR006/07/23|.A062822| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/07/2023	5,837	855,000	146.49		16,502		7,575		2,864			(8,926)				0010
.B062822 EEJ EUR006/07/24|.B062822| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/07/2024	3,618	530,000	146.49		15,794		11,667		6,483			(4,127)				0010
.062822H EEJ EUR006/28/23|.062822H| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	22,264	3,180,000	142.83		53,742		26,353		24,479			(27,389)				0010
.Y062822 SPX EUR006/28/23|.Y062822| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	2,015	7,700,000	3821.55		237,707		116,561		239,255			(121,145)				0010
.062822P EEJ EUR006/28/23|.062822P| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	13,688	1,955,000	142.83		47,702		23,391		18,929			(24,311)				0010
.AF6282 PDLV5E EUR006/07|.AF6282|PDLV 5E EUR0 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/28/2022	06/07/2023	5,645	2,292,682	406.14		36,683		16,840		3,676			(19,843)				0010
.AD6282 PDLV5E EUR005/30|.AD6282|PDLV 5E EUR0 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/28/2022	05/30/2023	1,002	409,054	408.24		5,686		2,537		430			(3,149)				0010
.Z062822 SPX EUR006/28/23|.Z062822| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	869	3,320,000	3821.55		107,190		52,561		107,626			(54,628)				0010
.0628220 EEJ EUR006/28/23|.0628220| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	13,022	1,860,000	142.83		44,082		21,616		17,819			(22,466)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.062822N EEJ EUR006/28/23|.062822N|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	18,554	2,650,000	142.83		60,950		29,887		25,045			(31,063)				0010
.AA6282 SPX EUR006/28/23|.AA6282|SPX EUR0 06/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,206	4,610,000	3821.55		159,718		78,319		159,701			(81,399)				0010
.AE6282 PDLV5E EUR005/30|.AE6282|PDLV5E EURO 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2022	05/30/2023	5,272	2,152,081	408.24		29,914		13,345		2,263			(16,569)				0010
.V062822 SPX EUR006/28/23|.V062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	2,011	7,685,000	3821.55		196,613		96,411		199,309			(100,202)				0010
.062822M EEJ EUR006/28/23|.062822M|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	19,044	2,720,000	142.83		60,384		29,610		25,267			(30,774)				0010
.U062822 SPX EUR006/28/23|.U062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	4,570	17,465,000	3821.55		410,270		201,179		416,841			(209,091)				0010
.062822L EEJ EUR006/28/23|.062822L|EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2022	06/28/2023	19,464	2,780,000	142.83		59,492		29,172		25,303			(30,320)				0010
.X062822 SPX EUR006/28/23|.X062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,981	7,570,000	3821.55		224,004		109,842		225,939			(114,162)				0010
.W062822 SPX EUR006/28/23|.W062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,876	7,170,000	3821.55		201,477		98,796		203,622			(102,681)				0010
.R062822 SPX EUR006/28/23|.R062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,325	5,065,000	3821.55		86,146		42,242		87,956			(43,903)				0010
.S062822 SPX EUR006/28/23|.S062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,379	5,270,000	3821.55		104,109		51,051		106,124			(53,058)				0010
.AK6282 PDLV5E EUR006/28|.AK6282|PDLV5E EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2022	06/28/2023	12,864	5,149,651	400.31		117,927		57,826		21,336			(60,101)				0010
.AL6282 PDLV5E EUR006/28|.AL6282|PDLV5E EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2022	06/28/2024	4,616	1,847,759	400.31		58,759		43,847		21,838			(14,911)				0010
.Q062822 SPX EUR006/28/23|.Q062822|SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	4,927	18,830,000	3821.55		214,474		105,169		219,371			(109,305)				0010
.AB6282 SPX EUR006/28/23|.AB6282|SPX EUR0 06/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	2,636	10,075,000	3821.55		384,190		188,391		381,669			(195,799)				0010
.AH6282 PDLV5E EUR005/14|.AH6282|PDLV5E EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2022	05/14/2024	1,367	557,750	407.92		12,772		9,318		3,731			(3,455)				0010
.AG6282 PDLV5E EUR006/14|.AG6282|PDLV5E EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2022	06/14/2023	4,034	1,593,582	394.99		46,692		21,941		11,145			(24,751)				0010
.AC6282 SPX EUR006/28/23|.AC6282|SPX EUR0 06/28/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,060	4,050,000	3821.55		168,002		82,381		165,794			(85,621)				0010
.AJ6282 PDLV5E EUR006/07|.AJ6282|PDLV5E EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	06/28/2022	06/07/2024	8,765	3,559,781	406.14		89,351		66,003		28,236			(23,347)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AI6282 PDLV5E EUR005/28|.AI6282|PDLV 5E EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/28/2022	05/28/2024	10,034	4,096,376	408.24		93,807		68,944		27,668			(24,863)				0010
.062922A SGIXCGMS EUR006/|.062922A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	06/29/2022	06/28/2024	1,215	408,523	336.23		13,778		10,296		3,896			(3,482)				0010
.070722Z EEJ EUR006/21/23|.070722Z| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/21/2023	6,284	900,000	143.22255		23,760		11,777		8,011			(11,983)				0010
.070722B EEJ EUR006/14/23|.070722B| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/14/2023	10,387	1,475,000	142.0		42,628		20,683		16,829			(21,944)				0010
.070722C EEJ EUR006/21/23|.070722C| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/21/2023	9,543	1,360,000	142.51		37,264		18,470		14,223			(18,794)				0010
.K070722 SPX ASIAN07/07/2|.K07072| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/07/2022	07/07/2023	917	3,580,000	3902.62		117,782		61,012		60,485			(56,770)				0010
.A070722 EEJ EUR007/07/23|.A07072| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	5,059	720,000	142.33		21,600		11,189		8,338			(10,411)				0010
.L070722 SPX EUR007/07/23|.L07072| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	5,639	22,005,001	3902.62		257,459		133,365		237,238			(124,094)				0010
.AP7072 PDLV5E EUR006/07|.AP7072|PDLV 5E EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/07/2023	1,355	550,209	406.14		9,959		4,724		874			(5,235)				0010
.M070722 SPX EUR007/07/23|.M07072| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,449	5,655,013	3902.62		97,266		50,384		89,483			(46,882)				0010
.070722A EEJ EUR006/07/23|.070722A| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/07/2023	9,796	1,435,000	146.49		23,965		11,367		4,807			(12,598)				0010
.B070722 EEJ EUR007/08/24|.B07072| EEJ EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/08/2024	2,916	415,000	142.33		16,725		12,727		9,090			(3,997)				0010
.I070722 SPX ASIAN07/07/2|.I07072| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/07/2022	07/07/2023	756	2,950,000	3902.62		65,785		34,077		41,919			(31,708)				0010
.N070722 SPX EUR007/07/23|.N07072| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,900	7,415,017	3902.62		149,042		77,204		137,006			(71,837)				0010
.J070722 SPX ASIAN07/07/2|.J07072| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/07/2022	07/07/2023	466	1,820,000	3902.62		51,688		26,775		29,188			(24,913)				0010
.070722W EEJ EUR006/14/23|.070722W| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/14/2023	2,077	295,000	142.0		8,850		4,294		3,368			(4,556)				0010
.AQ7072 PDLV5E EUR006/07|.AQ7072|PDLV 5E EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/07/2023	10,256	4,165,535	406.14		75,813		35,960		6,619			(39,853)				0010
.0070722 SPX EUR007/07/23|.0070722| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	3,755	14,655,002	3902.62		329,738		170,806		301,571			(158,932)				0010
.070722X EEJ EUR006/14/24|.070722X| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/14/2024	2,676	380,000	142.0		15,466		11,643		8,490			(3,823)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.070722F EEJ EUR007/07/23|.070722F| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	20,832	2,965,000	142.33		50,405		26,110		25,825			(24,295)				0010
.070722D EEJ EUR007/07/23|.070722D| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	7,342	1,045,000	142.33		11,391		5,900		5,744			(5,490)				0010
.AR7072 PDLV5E EUR006/14|.AR7072|PDLV 5E EUR0 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/14/2023	1,593	629,024	394.99		20,317		9,858		4,360			(10,459)				0010
.H070722 SPX ASIAN07/07/2|.H070722| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	07/07/2022	07/07/2023	1,666	6,500,000	3902.62		74,100		38,384		55,813			(35,716)				0010
.070722Y EEJ EUR006/21/24|.070722Y| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/21/2024	2,807	400,000	142.51		15,680		11,843		8,450			(3,837)				0010
.070722E EEJ EUR007/07/23|.070722E| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	2,248	320,000	142.33		4,992		2,586		2,580			(2,406)				0010
.AS7072 PDLV5E EUR006/21|.AS7072|PDLV 5E EUR0 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/21/2023	6,065	2,413,146	397.87		68,533		33,969		12,597			(34,565)				0010
.070722H EEJ EUR007/07/23|.070722H| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	7,729	1,100,000	142.33		21,340		11,054		10,634			(10,286)				0010
.070722G EEJ EUR007/07/23|.070722G| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	29,368	4,180,000	142.33		76,076		39,408		38,520			(36,668)				0010
.070722R EEJ EUR007/07/23|.070722R| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	6,394	910,000	142.33		26,299		13,623		10,530			(12,676)				0010
.AW7072 PDLV5E EUR006/14|.AW7072|PDLV 5E EUR0 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/14/2024	6,787	2,680,885	394.99		108,576		81,740		41,697			(26,836)				0010
.AV7072 PDLV5E EUR006/07|.AV7072|PDLV 5E EUR0 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/07/2024	6,886	2,796,508	406.14		75,785		56,866		21,984			(18,919)				0010
.AZ7072 PDLV5E EUR007/07|.AZ7072|PDLV 5E EUR0 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	07/07/2023	1,254	505,578	403.08		10,162		5,264		1,575			(4,898)				0010
.070722N EEJ EUR007/07/23|.070722N| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	5,129	730,000	142.33		18,177		9,416		8,180			(8,761)				0010
.070722M EEJ EUR007/07/23|.070722M| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	2,073	295,000	142.33		7,169		3,713		3,274			(3,455)				0010
.BA7072 PDLV5E EUR007/07|.BA7072|PDLV 5E EUR0 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	07/07/2023	10,614	4,278,272	403.08		96,261		49,864		13,411			(46,397)				0010
.AX7072 PDLV5E EUR006/21|.AX7072|PDLV 5E EUR0 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/21/2024	8,469	3,369,704	397.87		124,342		93,912		44,969			(30,430)				0010
.070722L EEJ EUR007/07/23|.070722L| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	28,244	4,020,000	142.33		94,872		49,144		44,035			(45,728)				0010
.U070722 SPX EUR007/07/23|.U070722| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	2,108	8,225,006	3902.62		259,910		134,635		234,426			(125,275)				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)
.W070722 SPX EUR007/07/23|.W070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	915	3,570,000	3902.62		138,873		71,937		123,250			(66,936)				0010
.V070722 SPX EUR007/07/23|.V070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,204	4,700,003	3902.62		164,500		85,212		147,088			(79,288)				0010
.T070722 SPX EUR007/07/23|.T070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,282	5,004,993	3902.62		150,651		78,038		136,162			(72,613)				0010
.AY7072 PDLV5E EUR006/28|.AY7072|PDLV5E EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/28/2024	2,974	1,190,601	400.31		40,480		30,670		13,929			(9,810)				0010
.Y070722 SPX EUR007/07/23|.Y070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	2,598	10,139,982	3902.62		427,908		221,659		376,238			(206,249)				0010
.S070722 SPX EUR007/07/23|.S070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,354	5,285,006	3902.62		150,623		78,023		136,346			(72,599)				0010
.BB7072 PDLV5E EUR007/08|.BB7072|PDLV5E EURO 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	07/08/2024	9,752	3,930,834	403.08		122,642		93,329		39,740			(29,313)				0010
.070722P EEJ EUR007/07/23|.070722P|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	19,673	2,800,000	142.33		73,640		38,146		31,950			(35,494)				0010
.R070722 SPX EUR007/07/23|.R070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,795	7,005,008	3902.62		184,932		95,796		167,874			(89,136)				0010
.070722Q EEJ EUR007/07/23|.070722Q|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	5,340	760,000	142.33		20,672		10,708		8,735			(9,964)				0010
.Q070722 SPX EUR007/07/23|.Q070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,116	4,355,012	3902.62		109,311		56,623		99,524			(52,687)				0010
.070722O EEJ EUR007/07/23|.070722O|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2022	39,415	5,610,000	142.33		142,494		73,813		63,342			(68,681)				0010
.P070722 SPX EUR007/07/23|.P070722|SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	1,466	5,719,992	3902.62		136,136		70,519		124,258			(65,617)				0010
.AT7072 PDLV5E EUR006/28|.AT7072|PDLV5E EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	06/28/2023	846	338,839	400.31		8,607		4,352		1,390			(4,254)				0010
.070722T EEJ EUR007/07/23|.070722T|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	3,443	490,000	142.33		14,504		7,513		5,674			(6,991)				0010
.F070722 EEJ EUR007/07/23|.F070722|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	2,421	355,000	146.614133		6,568		3,402		1,503			(3,166)				0010
.070722I EEJ EUR007/07/23|.070722I|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	23,677	3,370,000	142.33		72,118		37,358		34,873			(34,760)				0010
.G070722 EEJ EUR007/07/23|.G070722|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	10,453	1,540,000	147.325783		26,180		13,561		5,395			(12,619)				0010
.070722S EEJ EUR007/07/23|.070722S|EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	2,951	420,000	142.33		12,390		6,418		4,863			(5,972)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AU7072 PDLV5E EUR005/21|.AU7072|PDLV 5E EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/07/2022	05/21/2024	780	317,433	406.95		8,222		6,118		2,283			(2,104)				0010
.D070722 EEJ EUR007/07/23|.D070722| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	3,047	440,000	144.408018		10,516		5,447		3,216			(5,069)				0010
.070722J EEJ EUR007/07/23|.070722J| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	37,940	5,400,000	142.33		119,880		62,099		57,184			(57,782)				0010
.070722V EEJ EUR006/07/23|.070722V| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	06/07/2023	2,618	395,000	150.899349		3,713		1,761		313			(1,952)				0010
.070722U EEJ EUR005/08/23|.070722U| EEJ EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	05/08/2023	1,797	265,000	147.479284		3,763		1,588		465			(2,175)				0010
.070722K EEJ EUR007/07/23|.070722K| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	4,567	650,000	142.33		14,950		7,744		7,017			(7,206)				0010
.E070722 EEJ EUR007/07/23|.E070722| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	6,644	965,000	145.247765		20,941		10,847		5,770			(10,093)				0010
.C070722 EEJ EUR007/07/23|.C070722| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2022	07/07/2023	3,693	530,000	143.525572		13,992		7,248		4,740			(6,744)				0010
.071122A SGIXCGMS EUR007/|.071122A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/11/2022	07/07/2023	1,459	493,745	338.36		11,995		6,248		1,132			(5,747)				0010
.071122B SGIXCGMS EUR007/|.071122B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/11/2022	07/08/2024	1,278	432,536	338.36		14,637		11,169		3,587			(3,468)				0010
.F071422 EEJ EUR007/14/23|.F071422| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	66,234	9,390,000	141.77		279,822		125,345		125,345	(154,477)						0010
.Z071422 SPX EUR007/14/23|.Z071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	318	1,205,000	3790.38		58,804		59,505		59,505	701						0010
.V071422 SPX EUR007/14/23|.V071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	2,316	8,779,998	3790.38		318,714		327,230		327,230	8,516						0010
.Y071422 SPX EUR007/14/23|.Y071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,629	6,174,984	3790.38		293,930		297,621		297,621	3,691						0010
.S071422 SPX EUR007/14/23|.S071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	214	810,004	3790.38		25,353		26,068		26,068	715						0010
.AI7142 PDLV5E EUR007/14|.AI7142|PDLV 5E EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	8,323	3,354,357	403.0		75,138		11,144		11,144	(63,993)						0010
.G071422 EEJ EUR007/15/24|.G071422| EEJ EURO 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/15/2024	157,473	22,325,000	141.77		893,000		526,660		526,660	(366,340)						0010
.AA7142 SPX EUR007/15/24|.AA7142|S PX EURO 07/15/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/15/2024	1,075	4,075,000	3790.38		609,213		600,360		600,360	(8,853)						0010
.X071422 SPX EUR007/14/23|.X071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	10,040	38,054,998	3790.38		1,605,921		1,635,948		1,635,948	30,027						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.U071422 SPX EUR007/14/23|.U071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,814	6,874,991	3790.38		245,438		131,897		252,317		(113,540)				0010
.071422H EEJ EUR007/14/23|.071422H| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	14,495	2,055,000	141.77		37,196		19,989		21,315		(17,207)				0010
.E071422 EEJ EUR007/14/23|.E071422| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	11,788	1,730,000	146.760304		29,064		15,619		7,438		(13,445)				0010
.D071422 EEJ EUR007/14/23|.D071422| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,465	360,000	146.0231		6,624		3,560		1,864		(3,064)				0010
.071422I EEJ EUR007/14/23|.071422I| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	9,135	1,295,000	141.77		25,123		13,501		14,170		(11,622)				0010
.W071422 SPX EUR007/14/23|.W071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	2,254	8,544,995	3790.38		358,036		192,407		365,454		(165,629)				0010
.071422J EEJ EUR007/14/23|.071422J| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	31,318	4,440,000	141.77		90,132		48,437		50,403		(41,695)				0010
.Q071422 SPX EUR007/14/23|.Q071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,152	4,365,002	3790.38		124,839		67,088		128,671		(57,751)				0010
.071422K EEJ EUR007/14/23|.071422K| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	9,593	1,360,000	141.77		28,832		15,494		15,950		(13,338)				0010
.071422C EEJ EUR006/21/23|.071422C| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	06/21/2023	12,420	1,770,000	142.51		43,542		22,029		18,515		(21,513)				0010
.P071422 SPX EUR007/14/23|.P071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,489	5,645,013	3790.38		149,028		80,087		153,747		(68,941)				0010
.AH7142 PDLV5E EUR007/14|.AH7142|PDLV 5E EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	8,991	3,623,253	403.0		81,161		43,616		12,038		(37,545)				0010
.J071422 SPX ASIAN07/14/2|.J071422| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/14/2022	07/14/2023	703	2,665,000	3790.38		81,781		43,949		87,562		(37,832)				0010
.R071422 SPX EUR007/14/23|.R071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,753	6,644,991	3790.38		200,679		107,844		206,782		(92,835)				0010
.AG7142 PDLV5E EUR007/14|.AG7142|PDLV 5E EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A.	E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	1,196	481,888	403.0		10,794		5,801		1,601		(4,993)				0010
.071422N EEJ EUR007/14/23|.071422N| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	16,259	2,305,000	141.77		54,168		29,109		28,843		(25,058)				0010
.071422Z EEJ EUR007/14/23|.071422Z| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	10,738	1,540,000	143.414532		38,346		20,607		14,612		(17,739)				0010
.071422M EEJ EUR007/14/23|.071422M| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	1,693	240,000	141.77		5,472		2,941		2,952		(2,531)				0010
.Q071422 SPX EUR007/14/23|.Q071422| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,686	6,390,012	3790.38		155,277		83,445		160,128		(71,832)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.071422Y EEJ EUR007/14/23|.071422Y| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	3,280	465,000	141.77		13,857		7,447		6,207			(6,410)				0010
.071422O EEJ EUR007/14/23|.071422O| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,575	365,000	141.77		8,833		4,747		4,631			(4,086)				0010
.071422B EEJ EUR006/14/23|.071422B| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	06/14/2023	4,507	640,000	142.0		16,512		8,181		7,301			(8,331)				0010
.071422L EEJ EUR007/14/23|.071422L| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	6,454	915,000	141.77		20,039		10,769		10,970			(9,270)				0010
.071422D EEJ EUR006/28/23|.071422D| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	06/28/2023	8,227	1,175,000	142.83		28,083		14,489		11,773			(13,594)				0010
.M071422 SPX EUR007/14/23|.M071422| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/14/2022	07/14/2023	1,330	5,039,992	3790.38		89,712		48,211		92,374			(41,501)				0010
.N071422 SPX EUR007/14/23|.N071422| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/14/2022	07/14/2022	3,345	12,679,996	3790.38		284,032		152,638		292,436			(131,394)				0010
.071422A EEJ EUR005/30/23|.071422A| EEJ EUR0 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	05/30/2023	5,568	815,000	146.36		11,736		5,534		2,621			(6,202)				0010
.L071422 SPX EUR007/14/23|.L071422| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	07/14/2022	07/14/2023	4,861	18,424,999	3790.38		215,573		115,848		220,891			(99,725)				0010
.071422Q EEJ EUR007/14/23|.071422Q| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	33,046	4,685,000	141.77		118,531		63,698		60,627			(54,833)				0010
.071422E EEJ EUR007/14/23|.071422E| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,292	325,000	141.77		3,510		1,886		1,977			(1,624)				0010
.C071422 EEJ EUR007/14/23|.C071422| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,309	335,000	145.059064		6,901		3,709		2,190			(3,192)				0010
.B071422 EEJ EUR007/14/23|.B071422| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	4,565	660,000	144.591223		14,388		7,732		4,812			(6,656)				0010
.071422X EEJ EUR006/28/23|.071422X| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	06/28/2023	3,209	460,000	143.358471		10,672		5,506		4,096			(5,166)				0010
.071422R EEJ EUR007/14/23|.071422R| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	18,798	2,665,000	141.77		69,823		37,523		34,917			(32,300)				0010
.A071422 EEJ EUR007/14/23|.A071422| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	4,205	605,000	143.882373		14,278		7,673		5,180			(6,605)				0010
.071422G EEJ EUR007/14/23|.071422G| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	30,825	4,370,000	141.77		74,290		39,923		42,832			(34,367)				0010
.071422P EEJ EUR007/14/23|.071422P| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	7,865	1,115,000	141.77		27,652		14,860		14,303			(12,792)				0010
.071422F EEJ EUR007/14/23|.071422F| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	4,409	625,000	141.77		9,625		5,172		5,577			(4,453)				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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.T071422 SPX EUR007/14/23|.T071422| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	1,430	5,420,016	3790.38		172,356		92,623		177,425			(79,733)				0010
.071422S EEJ EUR007/14/23|.071422S| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	3,633	515,000	141.77		13,854		7,445		6,800			(6,409)				0010
.AB7142 PDLV5E EUR005/30|.AB7142|PDLV 5E EUR0 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	05/30/2023	635	259,184	408.24		4,043		1,906		271			(2,137)				0010
.071422U EEJ EUR007/14/23|.071422U| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	4,585	650,000	141.77		18,655		10,025		8,668			(8,630)				0010
.AC7142 PDLV5E EUR006/14|.AC7142|PDLV 5E EUR0 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	06/14/2023	704	278,188	394.99		8,958		4,438		1,932			(4,519)				0010
.071422T EEJ EUR007/14/23|.071422T| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	2,363	335,000	141.77		9,213		4,951		4,444			(4,262)				0010
.AD7142 PDLV5E EUR006/14|.AD7142|PDLV 5E EUR0 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	06/14/2024	1,266	500,000	394.99		20,150		15,322		7,790			(4,828)				0010
.071422W EEJ EUR006/14/23|.071422W| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	06/14/2023	5,775	820,000	142.0		21,976		10,888		9,361			(11,088)				0010
.071422V EEJ EUR007/14/23|.071422V| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2022	07/14/2023	8,182	1,160,000	141.77		33,988		18,265		15,482			(15,723)				0010
.K071422 SPX ASIAN07/14/2|.K071422| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2022	07/14/2023	317	1,200,000	3790.38		41,046		22,058		42,836			(18,988)				0010
.AF7142 PDLV5E EUR007/14|.AF7142|PDLV 5E EUR0 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	07/14/2023	573	230,977	403.0		3,857		2,073		727			(1,784)				0010
.AE7142 PDLV5E EUR007/08|.AE7142|PDLV 5E EUR0 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	07/08/2024	4,141	1,669,089	403.08		51,575		39,629		16,848			(11,946)				0010
.AJ7142 PDLV5E EUR007/15|.AJ7142|PDLV 5E EUR0 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/14/2022	07/15/2024	5,331	2,148,530	403.0		67,034		51,657		22,081			(15,377)				0010
.H071422 SPX ASIAN07/14/2|.H071422| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2022	07/14/2023	1,316	4,990,000	3790.38		56,627		30,431		65,979			(26,196)				0010
.I071422 SPX ASIAN07/14/2|.I071422| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2022	07/14/2023	906	3,435,000	3790.38		77,483		41,639		87,837			(35,844)				0010
.071522D SPX EUR001/30/23|.071522D| SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/15/2022	01/30/2023	1,028	4,555,011	4431.85		38,254		5,689		404			(32,565)				0010
.071522E SPX EUR002/07/23|.071522E| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/15/2022	02/07/2023	880	3,944,999	4483.87		27,952		5,095		521			(22,857)				0010
.071522G SPX EUR002/14/23|.071522G| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/15/2022	02/14/2023	1,001	4,405,015	4401.67		45,905		9,618		1,856			(36,287)				0010
.071522H SPX EUR002/21/23|.071522H| SPX EUR0 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	07/15/2022	02/21/2023	929	3,999,983	4304.76		63,028		14,813		5,252			(48,215)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.071522C SPX EUR001/30/23|.071522C|SPX EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	07/15/2022	01/30/2023	975	4,319,990	4431.85		35,579		5,291		379			(30,288)				0010
.071522F SPX EUR002/07/23|.071522F|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770XOHC3ZE78	07/15/2022	02/07/2023	1,149	5,149,994	4483.87		37,236		6,787		689			(30,449)				0010
.0718220 SPX EUR004/14/23|.0718220|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	04/14/2023	766	3,362,747	4392.59		55,135		12,446		12,446	(42,689)						0010
.071822N SPX EUR003/14/23|.071822N|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	03/14/2023	865	3,611,284	4173.11		93,702		24,786		24,786	(68,916)						0010
.071822Q SPX EUR006/14/23|.071822Q|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/14/2023	930	3,473,586	3735.48		151,609		149,148		149,148	(2,462)						0010
.071822P SPX EUR005/15/23|.071822P|SPX EURO 05/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	05/15/2023	753	3,017,551	4008.01		98,808		72,686		72,686	(26,122)						0010
.071822J SPX EUR006/14/23|.071822J|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/14/2023	3,473	12,973,584	3735.48		546,106		272,223		538,796			(273,883)				0010
.071822C SPX EUR005/30/23|.071822C|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	05/30/2023	3,812	15,750,020	4132.15		417,864		198,286		269,214			(219,578)				0010
.071822B SPX EUR005/30/23|.071822B|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	05/30/2023	1,694	6,999,986	4132.15		168,996		80,193		110,974			(88,804)				0010
.071822L SPX EUR006/21/23|.071822L|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/21/2023	1,739	6,547,798	3764.79		227,560		115,812		224,103			(111,748)				0010
.071822G SPX EUR006/07/23|.071822G|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/07/2023	4,152	17,276,350	4160.68		468,711		228,533		295,086			(240,178)				0010
.071822M SPX EUR006/21/23|.071822M|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/21/2023	3,480	13,100,001	3764.79		541,114		275,388		527,950			(265,726)				0010
.071822R SGIXCGMS EUR007/|.071822R|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/18/2022	07/14/2023	1,794	608,049	338.85		14,643		7,913		1,373			(6,730)				0010
.071822I SPX EUR006/14/23|.071822I|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/14/2023	1,495	5,583,534	3735.48		216,676		108,009		214,688			(108,667)				0010
.071822E SPX EUR006/07/23|.071822E|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/07/2023	1,961	8,157,304	4160.68		190,430		92,849		123,422			(97,581)				0010
.071822H SPX EUR006/14/23|.071822H|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/14/2023	268	999,988	3735.48		21,392		10,663		21,464			(10,728)				0010
.071822F SPX EUR006/07/23|.071822F|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/07/2023	811	3,372,814	4160.68		85,912		41,889		54,722			(44,023)				0010
.072122Z EEJ EUR007/21/23|.072122Z|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	4,366	635,000	145.447704		14,923		8,309		3,895			(6,614)				0010
.AJ7212 PDLV5E EUR006/21|.AJ7212|PDLV5E EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	07/21/2022	06/21/2024	1,257	500,000	397.87		18,950		14,600		6,711			(4,350)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AH7212 PDLV5E EUR007/07|.AH7212|PDLV 5E EUR0 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	07/07/2023	1,251	504,436	403.08		11,552		6,225		1,585			(5,326)				0010
.072122A EEJ EUR005/22/23|.072122A| EEJ EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	05/22/2023	3,932	570,000	144.97		11,685		5,474		2,620			(6,211)				0010
.072122B EEJ EUR006/07/23|.072122B| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	06/07/2023	2,116	310,000	146.49		5,332		2,641		1,038			(2,691)				0010
.AI7212 PDLV5E EUR007/14|.AI7212|PDLV 5E EUR0 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	07/14/2023	2,940	1,184,874	403.0		27,489		15,065		3,945			(12,424)				0010
.A072122 EEJ EUR007/21/23|.A072122| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	3,379	495,000	146.479248		10,346		5,760		2,368			(4,585)				0010
.072122C EEJ EUR006/28/23|.072122C| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	06/28/2023	7,561	1,080,000	142.83		30,672		16,153		10,826			(14,519)				0010
.072122X EEJ EUR007/21/23|.072122X| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	2,478	355,000	143.27		10,579		5,890		3,538			(4,689)				0010
.072122W EEJ EUR007/15/24|.072122W| EEJ EUR0 07/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/15/2024	2,328	330,000	141.77		14,322		11,144		7,785			(3,178)				0010
.072122Y EEJ EUR007/21/23|.072122Y| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	2,523	365,000	144.674046		9,344		5,203		2,676			(4,141)				0010
.AG7212 PDLV5E EUR006/21|.AG7212|PDLV 5E EUR0 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	06/21/2023	590	234,727	397.87		6,854		3,541		1,232			(3,313)				0010
.072122E EEJ EUR007/14/23|.072122E| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/14/2023	13,085	1,855,000	141.77		58,989		32,327		24,737			(26,662)				0010
.072122D EEJ EUR007/07/23|.072122D| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/07/2023	14,965	2,130,000	142.33		64,113		34,551		24,660			(29,562)				0010
.AF7212 PDLV5E EUR005/22|.AF7212|PDLV 5E EUR0 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	05/22/2023	573	233,382	406.95		4,014		1,880		270			(2,134)				0010
.AL7212 PDLV5E EUR007/21|.AL7212|PDLV 5E EUR0 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	07/21/2023	1,044	421,684	403.73		8,476		4,719		1,335			(3,757)				0010
.AE7212 PDLV5E EUR006/21|.AE7212|PDLV 5E EUR0 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	06/21/2023	577	229,390	397.87		6,675		3,449		1,204			(3,227)				0010
.AK7212 PDLV5E EUR007/15|.AK7212|PDLV 5E EUR0 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	07/15/2024	6,377	2,570,012	403.0		82,497		64,190		26,472			(18,307)				0010
.AN7212 PDLV5E EUR007/22|.AN7212|PDLV 5E EUR0 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	07/22/2024	11,401	4,603,024	403.73		143,614		112,051		45,719			(31,564)				0010
.AM7212 PDLV5E EUR007/21|.AM7212|PDLV 5E EUR0 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/21/2022	07/21/2023	8,873	3,582,327	403.73		80,602		44,878		11,419			(35,724)				0010
.0072122 SPX EUR007/21/23|.0072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,513	6,050,000	3998.95		196,020		109,141		154,745			(86,879)				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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.L072122 SPX EUR007/21/23|.L072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,057	4,225,000	3998.95		94,640		52,694		77,155			(41,946)				0010
.M072122 SPX EUR007/21/23|.M072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,519	6,075,000	3998.95		147,623		82,194		119,421			(65,428)				0010
.R072122 SPX EUR007/21/23|.R072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,749	6,995,000	3998.95		248,323		138,263		192,959			(110,060)				0010
.K072122 SPX EUR007/21/23|.K072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	2,536	10,140,000	3998.95		213,954		119,127		174,853			(94,827)				0010
.072122L EEJ EUR007/21/23|.072122L| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	7,748	1,110,000	143.27		23,532		13,102		9,874			(10,430)				0010
.072122N EEJ EUR007/21/23|.072122N| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	5,235	750,000	143.27		17,100		9,521		6,965			(7,579)				0010
.S072122 SPX EUR007/21/23|.S072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	2,062	8,245,000	3998.95		345,466		192,351		260,437			(153,115)				0010
.072122O EEJ EUR007/21/23|.072122O| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	12,424	1,780,000	143.27		41,830		23,290		16,784			(18,540)				0010
.072122P EEJ EUR007/21/23|.072122P| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	3,734	535,000	143.27		12,894		7,179		5,106			(5,715)				0010
.072122M EEJ EUR007/21/23|.072122M| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	4,362	625,000	143.27		13,813		7,691		5,699			(6,122)				0010
.0072122 SPX EUR007/21/23|.0072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,218	4,870,000	3998.95		136,847		76,195		109,600			(60,652)				0010
.P072122 SPX EUR007/21/23|.P072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,972	7,885,000	3998.95		237,339		132,147		189,392			(105,192)				0010
.N072122 SPX EUR007/21/23|.N072122| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,868	7,470,000	3998.95		197,208		109,803		158,475			(87,405)				0010
.072122H EEJ EUR007/21/23|.072122H| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	16,263	2,330,000	143.27		39,843		22,184		17,612			(17,659)				0010
.G072122 SPX ASIAN07/21/2|.G072122| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	07/21/2022	07/21/2023	890	3,560,000	3998.95		113,564		63,231		33,090			(50,333)				0010
.072122G EEJ EUR007/21/23|.072122G| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	1,605	230,000	143.27		3,565		1,985		1,601			(1,580)				0010
.F072122 SPX ASIAN07/21/2|.F072122| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	07/21/2022	07/21/2023	444	1,775,000	3998.95		48,990		27,277		15,693			(21,713)				0010
.E072122 SPX ASIAN07/21/2|.E072122| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	07/21/2022	07/21/2023	614	2,455,000	3998.95		51,310		28,568		19,124			(22,741)				0010
.072122F EEJ EUR007/21/23|.072122F| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	6,805	975,000	143.27		10,725		5,972		4,713			(4,753)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.D072122 SPX ASIAN07/21/2|.D072122| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2022	07/21/2023	1,360	5,440,000	3998.95		61,472		34,227		28,500			(27,245)				0010
.0721220 EEJ EUR007/21/23|.072122Q| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	6,526	935,000	143.27		23,095		12,859		9,010			(10,236)				0010
.J072122 SPX EUR007/21/23|.J072122| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,133	4,530,000	3998.95		89,241		49,688		73,242			(39,553)				0010
.072122V EEJ EUR007/07/23|.072122V| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/07/2023	3,682	535,000	145.290464		11,877		6,401		3,165			(5,476)				0010
.I072122 SPX EUR007/21/23|.I072122| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	1,272	5,085,000	3998.95		83,903		46,716		69,476			(37,187)				0010
.072122K EEJ EUR007/21/23|.072122K| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	19,613	2,810,000	143.27		57,043		31,761		24,261			(25,282)				0010
.B072122 EEJ EUR007/21/23|.B072122| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	3,550	525,000	147.883294		9,293		5,174		1,756			(4,119)				0010
.072122U EEJ EUR007/21/23|.072122U| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	4,711	675,000	143.27		19,778		11,012		6,726			(8,766)				0010
.072122I EEJ EUR007/21/23|.072122I| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	25,860	3,705,000	143.27		67,061		37,338		29,421			(29,722)				0010
.072122R EEJ EUR007/21/23|.072122R| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	38,843	5,565,000	143.27		140,795		78,393		54,046			(62,402)				0010
.H072122 SPX EUR007/21/23|.H072122| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	5,010	20,035,000	3998.95		234,410		130,516		193,704			(103,893)				0010
.C072122 EEJ EUR007/21/23|.C072122| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	7,519	1,115,000	148.28445		18,732		10,430		3,352			(8,302)				0010
.072122S EEJ EUR007/21/23|.072122S| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	16,717	2,395,000	143.27		62,989		35,071		23,527			(27,917)				0010
.072122J EEJ EUR007/21/23|.072122J| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	10,156	1,455,000	143.27		28,082		15,635		12,104			(12,446)				0010
.072122T EEJ EUR007/21/23|.072122T| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2022	07/21/2023	5,340	765,000	143.27		21,956		12,225		7,618			(9,731)				0010
.072222I MXEA EUR007/14/2|.072222I|M XEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/14/2023	639	1,140,545	1784.89		24,889		13,678		24,940			(11,211)				0010
.072222L MXEA EUR007/21/2|.072222L|M XEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	1,005	1,890,767	1881.36		52,089		29,083		54,575			(23,006)				0010
.072222C MXEA ASIAN07/14/|.072222C|M XEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/14/2023	636	1,135,190	1784.89		37,117		20,399		44,296			(16,718)				0010
.072222G MXEA EUR007/07/2|.072222G|M XEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/07/2023	545	1,003,252	1840.83		18,061		9,761		17,554			(8,300)				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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.072222K MXEA EUR007/21/2|.072222K|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	634	1,192,782	1881.36		20,104		11,225		19,526			(8,879)				0010
.072222B MXEA ASIAN07/07/|.072222B|MXEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/07/2023	834	1,535,252	1840.83		41,200		22,267		42,721			(18,933)				0010
.072222H MXEA EUR007/07/2|.072222H|MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/07/2023	1,069	1,967,847	1840.83		60,484		32,689		63,735			(27,795)				0010
.072222D MXEA ASIAN07/21/|.072222D|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	916	1,723,326	1881.36		42,887		23,945		37,959			(18,942)				0010
.072222E MXEA EUR006/28/2|.072222E|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	06/28/2023	638	1,207,319	1892.35		16,964		8,960		16,386			(8,004)				0010
.072222A MXEA ASIAN06/28/|.072222A|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	06/28/2023	651	1,231,920	1892.35		27,179		14,356		20,339			(12,823)				0010
.072222J MXEA EUR007/14/2|.072222J|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/14/2023	1,221	2,179,351	1784.89		71,807		39,463		74,995			(32,344)				0010
.072222F MXEA EUR006/28/2|.072222F|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	06/28/2023	1,258	2,380,576	1892.35		61,378		32,419		64,457			(28,959)				0010
.072522U SGIXCGMS EUR007/|.072522U|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/25/2022	07/21/2023	905	307,088	339.44		8,341		4,670		673			(3,671)				0010
.072522V SGIXCGMS EUR007/|.072522V|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	07/25/2022	07/22/2024	1,553	527,177	339.44		19,274		15,079		4,132			(4,195)				0010
.R072822 SPX EUR007/28/23|.R072822|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,570	6,395,000	4072.43		227,342		130,989		155,113			(96,353)				0010
EEJ EUR007/28/23|.072822G|EEJ EURO 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	20,155	2,910,000	144.38		52,962		30,516		18,890			(22,447)				0010
EEJ EUR007/28/23|.072822F|EEJ EURO 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	26,181	3,780,000	144.38		64,638		37,243		23,351			(27,395)				0010
.T072822 PDLV5E EUR006/28|.T072822|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/28/2022	06/28/2023	836	334,481	400.31		10,335		5,558		1,363			(4,777)				0010
.Q072822 SPX EUR007/28/23|.Q072822|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	3,146	12,810,000	4072.43		407,102		234,563		282,779			(172,539)				0010
EEJ EQFWD07/28/2|.D072822|EEJ EQFWD 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	10,109	1,450,000	143.44						(34,553)							0010
.S072822 SPX EUR007/28/23|.S072822|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	2,281	9,290,000	4072.43		390,087		224,759		258,291			(165,328)				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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.V072822 PDLV5E EUR006/21|.V072822|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	06/21/2023	899	357,511	397.87		12,870		6,793		1,855			(6,078)				0010
EEJ EUR007/28/23|.C072822| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	7,627	1,140,000	149.462176		19,152		11,035		2,620			(8,117)				0010
.U072822 PDLV5E EUR006/07|.U072822|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	06/07/2023	1,232	500,525	406.14		11,963		6,058		790			(5,904)				0010
EEJ EUR007/28/23|.B072822| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	5,035	750,000	148.956846		13,425		7,735		1,977			(5,690)				0010
EEJ EUR007/28/23|.072822H| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	9,420	1,360,000	144.38		26,248		15,124		9,221			(11,125)				0010
.W072822 PDLV5E EUR006/28|.W072822|PDL V5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	06/28/2023	1,399	560,211	400.31		18,151		9,761		2,283			(8,390)				0010
.N072822 SPX EUR007/28/23|.N072822| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,590	6,475,000	4072.43		170,746		98,380		121,800			(72,366)				0010
EEJ EUR007/28/23|.072822I| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	22,372	3,230,000	144.38		65,569		37,779		22,673			(27,790)				0010
.X072822 PDLV5E EUR007/14|.X072822|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/14/2023	1,082	436,132	403.0		12,691		7,096		1,435			(5,596)				0010
.M072822 SPX EUR007/28/23|.M072822| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,508	6,140,000	4072.43		153,070		88,196		110,015			(64,875)				0010
EEJ EUR007/28/23|.072822J| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	13,575	1,960,000	144.38		41,552		23,941		14,161			(17,611)				0010
EEJ EUR007/28/23|.072822K| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	8,069	1,165,000	144.38		26,562		15,304		8,747			(11,258)				0010
.P072822 SPX EUR007/28/23|.P072822| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,650	6,720,000	4072.43		202,608		116,738		141,845			(85,870)				0010
.Y072822 PDLV5E EUR007/21|.Y072822|PDL V5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/21/2023	2,955	1,193,129	403.73		33,646		19,104		3,774			(14,542)				0010
.0072822 SPX EUR007/28/23|.0072822| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,947	7,930,000	4072.43		223,230		128,620		157,806			(94,610)				0010
EEJ EUR007/28/23|.072822M| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	19,566	2,825,000	144.38		68,365		39,390		21,802			(28,975)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Z072822 PDLV5E EUR006/07|.Z072822|PDLV5E EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	07/28/2022	06/07/2024	1,947	790,919	406.14		26,259		20,315		6,179			(5,943)				0010
EEJ EUR007/28/23|.072822Y|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	12,871	1,880,000	146.069246		46,812		26,972		10,277			(19,840)				0010
EEJ EUR006/21/23|.072822A|EEJ EUR0 06/21/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	06/21/2023	2,526	360,000	142.51		11,952		6,308		3,765			(5,644)				0010
.L072822 SPX EUR007/28/23|.L072822|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,675	6,820,000	4072.43		154,405		88,965		112,355			(65,440)				0010
EEJ EUR007/07/23|.072822B|EEJ EUR0 07/07/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/07/2023	8,361	1,190,000	142.33		41,412		22,777		13,776			(18,635)				0010
EEJ EUR007/28/23|.072822L|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	21,714	3,135,000	144.38		73,986		42,629		23,923			(31,357)				0010
EEJ EUR007/28/23|.072822Z|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	1,808	265,000	146.5457		6,254		3,603		1,293			(2,651)				0010
.J072822 SPX EUR007/28/23|.J072822|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,039	4,230,000	4072.43		72,798		41,945		53,998			(30,854)				0010
.K072822 SPX EUR007/28/23|.K072822|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	2,640	10,750,000	4072.43		224,138		129,143		164,700			(94,995)				0010
EEJ EUR007/14/23|.072822V|EEJ EUR0 07/14/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/14/2023	3,310	475,000	143.485417		15,295		8,551		4,438			(6,744)				0010
EEJ EUR007/28/23|.072822D|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	6,788	980,000	144.38		10,584		6,098		3,864			(4,486)				0010
EEJ EUR007/28/23|.A072822|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	6,605	975,000	147.614112		20,378		11,741		3,649			(8,636)				0010
EEJ EUR007/28/23|.072822P|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	24,865	3,590,000	144.38		94,058		54,194		28,419			(39,864)				0010
.I072822 SPX EUR007/28/23|.I072822|SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	6,104	24,860,000	4072.43		290,862		167,588		218,416			(123,274)				0010
EEJ EUR007/28/23|.072822E|EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	1,835	265,000	144.38		4,002		2,306		1,476			(1,696)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EEJ EUR007/14/23|.072822C| EEJ EUR0 07/14/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/14/2023	6,701	950,000	141.77		26,180		19,917		12,680			(15,708)				0010
EEJ EUR007/28/23|.072822W| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	7,030	1,015,000	144.38		22,539		17,428		8,148			(12,819)				0010
.H072822 SPX ASIAN07/28/2|.H072822| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	1,083	4,410,000	4072.43		137,283		79,100		21,337			(58,184)				0010
EEJ EUR007/29/24|.072822X| EEJ EUR0 07/29/2024 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/29/2024	4,675	675,000	144.38		23,824		21,539		11,724			(5,731)				0010
EEJ EUR007/28/23|.072822O| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	13,368	1,930,000	144.38		48,829		28,134		15,134			(20,695)				0010
EEJ EUR007/28/23|.072822N| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	7,515	1,085,000	144.38		26,908		15,504		8,448			(11,404)				0010
.AF7282 PDLV5E EUR007/28|.AF7282|PDLV 5E EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/28/2023	5,916	2,416,572	408.45		54,373		31,328		4,504			(23,044)				0010
EEJ EUR007/28/23|.072822S| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	4,675	675,000	144.38		19,373		11,162		5,415			(8,211)				0010
.AG7282 PDLV5E EUR007/29|.AG7282|PDLV 5E EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/29/2024	6,193	2,529,404	408.45		79,423		62,731		18,805			(16,692)				0010
.AE7282 PDLV5E EUR007/28|.AE7282|PDLV 5E EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/28/2023	1,414	577,568	408.45		12,938		7,454		1,076			(5,483)				0010
EEJ EUR007/28/23|.072822Q| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	3,844	555,000	144.38		14,985		8,634		4,420			(6,351)				0010
EEJ EUR007/28/23|.072822R| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	14,233	2,055,000	144.38		56,718		32,680		16,424			(24,038)				0010
EEJ EUR007/28/23|.072822U| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	9,489	1,370,000	144.38		30,013		23,207		10,996			(17,071)				0010
EEJ EUR007/28/23|.072822T| EEJ EUR0 07/28/2023 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2022	07/28/2023	1,766	255,000	144.38		7,395		4,261		2,046			(3,134)				0010
.E072822 SPX ASIAN07/28/2|.E072822| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	2,128	8,665,000	4072.43		100,167		57,714		24,140			(42,453)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F072822 SPX ASIAN07/28/2|.F072822| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	483	1,965,000	4072.43		43,603		25,123		8,381			(18,480)				0010
.G072822 SPX ASIAN07/28/2|.G072822| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023	427	1,740,000	4072.43		47,589		27,420		8,137			(20,169)				0010
.AA7282 PDLV5E EUR006/21|.AA7282|PDLV 5E EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	06/21/2024	1,433	570,003	397.87		25,194		19,608		7,560			(5,587)				0010
.AD7282 PDLV5E EUR007/22|.AD7282|PDLV 5E EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/22/2024	2,984	1,204,877	403.73		44,580		35,120		11,874			(9,460)				0010
.AC7282 PDLV5E EUR007/15|.AC7282|PDLV 5E EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	07/15/2024	1,065	429,378	403.0		16,188		12,719		4,371			(3,469)				0010
.AB7282 PDLV5E EUR006/28|.AB7282|PDLV 5E EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/28/2022	06/28/2024	3,830	1,533,168	400.31		62,860		49,061		17,826			(13,799)				0010
.080822J EEJ EUR008/07/23|.080822J| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	10,435	1,510,000	144.71		28,992		17,459		9,830			(11,533)				0010
.080822H EEJ EUR008/07/23|.080822H| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	50,688	7,335,000	144.71		123,962		74,651		43,259			(49,311)				0010
.080822L EEJ EUR008/07/23|.080822L| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	17,898	2,590,000	144.71		54,908		33,066		17,984			(21,842)				0010
.080822I EEJ EUR008/07/23|.080822I| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	24,912	3,605,000	144.71		67,053		40,380		22,936			(26,673)				0010
.AI8082 PDLV5E EUR005/15|.AI8082|PDLV 5E EURO 05/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	05/15/2023	645	262,931	407.92		4,838		2,332		231			(2,506)				0010
.E080822 EEJ EUR008/07/23|.E080822| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	7,210	1,080,000	149.789321		18,144		10,927		2,435			(7,218)				0010
.D080822 EEJ EUR008/07/23|.D080822| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	2,210	330,000	149.297307		5,874		3,537		849			(2,337)				0010
.080822K EEJ EUR008/07/23|.080822K| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	23,530	3,405,000	144.71		68,781		41,421		22,975			(27,360)				0010
.AM8082 PDLV5E EUR007/28|.AM8082|PDLV 5E EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	07/28/2023	2,881	1,176,711	408.45		23,770		14,046		2,208			(9,724)				0010
.AO8082 PDLV5E EUR007/22|.AO8082|PDLV 5E EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	07/22/2024	1,292	521,567	403.73		17,890		14,272		5,156			(3,618)				0010
.AJ8082 PDLV5E EUR005/30|.AJ8082|PDLV 5E EURO 05/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	05/30/2023	828	338,202	408.24		6,291		3,199		351			(3,092)				0010
.AN8082 PDLV5E EUR007/08|.AN8082|PDLV 5E EURO 07/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	07/08/2024	2,532	1,020,587	403.08		35,516		28,189		10,253			(7,327)				0010
.F080822 SPX ASIAN08/08/2|.F080822| SPX ASIAN 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	2,171	8,990,000	4140.06		104,599		63,105		15,730			(41,494)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 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)
.AK8082 PDLV5E EUR007/07|.AK8082|PDLV 5E EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	07/07/2023	3,141	1,266,063	403.08		32,791		18,525		3,943			(14,266)				0010
.G080822 SPX ASIAN08/08/2|.G080822| SPX ASIAN 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	644	2,665,000	4140.06		60,250		36,349		7,123			(23,901)				0010
.AL8082 PDLV5E EUR007/21|.AL8082|PDLV 5E EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	07/21/2023	848	342,465	403.73		8,733		5,088		1,087			(3,645)				0010
.H080822 SPX ASIAN08/08/2|.H080822| SPX ASIAN 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	255	1,055,000	4140.06		29,670		17,900		3,072			(11,770)				0010
.I080822 SPX ASIAN08/08/2|.I080822| SPX ASIAN 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	1,313	5,435,000	4140.06		176,279		106,350		16,374			(69,929)				0010
.080822V EEJ EUR008/07/23|.080822V| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	20,247	2,930,000	144.71		83,798		50,464		22,661			(33,334)				0010
.080822W EEJ EUR008/07/23|.080822W| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	9,985	1,445,000	144.71		42,194		25,410		11,184			(16,784)				0010
.080822U EEJ EUR008/07/23|.080822U| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	25,361	3,670,000	144.71		100,925		60,778		28,270			(40,147)				0010
.AR8082 PDLV5E EUR008/07|.AR8082|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	08/07/2023	12,121	4,927,694	406.53		110,873		66,769		12,588			(44,104)				0010
.080822T EEJ EUR008/07/23|.080822T| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	1,797	260,000	144.71		6,994		4,212		1,995			(2,782)				0010
.AQ8082 PDLV5E EUR008/07|.AQ8082|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	08/07/2023	1,187	482,504	406.53		9,843		5,928		1,225			(3,915)				0010
.080822S EEJ EUR008/07/23|.080822S| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	47,923	6,935,000	144.71		181,004		109,002		52,893			(72,001)				0010
.AP8082 PDLV5E EUR007/29|.AP8082|PDLV 5E EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	07/29/2024	3,330	1,359,943	408.45		39,574		31,648		10,180			(7,926)				0010
.P080822 SPX EUR008/07/23|.P080822| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	1,842	7,625,000	4140.06		229,513		138,215		142,105			(91,298)				0010
.080822A EEJ EUR006/28/23|.080822A| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	06/28/2023	7,631	1,090,000	142.83		37,496		20,728		10,922			(16,768)				0010
.AS8082 PDLV5E EUR008/07|.AS8082|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/08/2022	08/07/2024	7,155	2,908,526	406.53		91,037		73,030		24,889			(18,007)				0010
.Q080822 SPX EUR008/07/23|.Q080822| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	2,419	10,015,000	4140.06		316,474		190,584		194,536			(125,890)				0010
.R080822 SPX EUR008/07/23|.R080822| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	1,207	4,995,000	4140.06		164,286		98,934		100,351			(65,351)				0010
.080822P EEJ EUR008/07/23|.080822P| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	34,068	4,930,000	144.71		118,813		71,550		36,616			(47,263)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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.B080822 EEJ EUR008/07/23|.B080822| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	4,527	665,000	146.88065		15,628		9,411		3,141			(6,216)				0010
.0808220 EEJ EUR007/21/23|.080822D| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	07/21/2023	15,042	2,155,000	143.27		73,486		42,813		21,471			(30,672)				0010
.A080822 EEJ EUR008/07/23|.A080822| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	3,560	520,000	146.084745		13,364		8,048		2,961			(5,316)				0010
.0808220 EEJ EUR008/07/23|.080822Q| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	14,408	2,085,000	144.71		51,500		31,014		15,629			(20,486)				0010
.080822C EEJ EUR007/14/23|.080822C| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	07/14/2023	5,255	745,000	141.77		28,906		16,591		9,935			(12,315)				0010
.L080822 SPX EUR008/07/23|.L080822| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/07/2023	3,215	13,310,000	4140.06		282,838		170,328		182,781			(112,510)				0010
.C080822 EEJ EUR008/07/23|.C080822| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	6,183	915,000	147.980446		19,032		11,461		3,303			(7,571)				0010
.0080822 SPX EUR008/07/23|.0080822| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/07/2023	2,142	8,870,000	4140.06		248,626		149,725		155,452			(98,901)				0010
.080822R EEJ EUR008/07/23|.080822R| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	4,354	630,000	144.71		15,813		9,523		4,749			(6,290)				0010
.M080822 SPX EUR008/07/23|.M080822| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/07/2023	2,600	10,765,000	4140.06		246,411		148,391		157,968			(98,020)				0010
.N080822 SPX EUR008/07/23|.N080822| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/07/2023	2,278	9,430,000	4140.06		248,763		149,808		156,820			(98,956)				0010
.0808220 EEJ EUR008/07/23|.080822G| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	6,738	975,000	144.71		15,015		9,042		5,296			(5,973)				0010
.080822Y EEJ EUR008/07/23|.080822Y| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	7,809	1,130,000	144.71		33,561		20,211		8,747			(13,350)				0010
.K080822 SPX EUR008/07/23|.K080822| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/07/2023	1,914	7,925,000	4140.06		136,865		82,421		90,251			(54,443)				0010
.080822B EEJ EUR007/07/23|.080822B| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	07/07/2023	14,930	2,125,000	142.33		79,263		44,780		24,606			(34,483)				0010
.080822M EEJ EUR008/07/23|.080822M| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	4,215	610,000	144.71		13,420		8,082		4,334			(5,338)				0010
.U080822 SPX EUR008/07/23|.U080822| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/07/2023	1,752	7,255,000	4140.06		312,038		187,912		181,181			(124,125)				0010
.0808222 EEJ EUR008/07/24|.080822Z| EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2024	3,317	480,000	144.71		19,296		15,479		8,091			(3,817)				0010
.080822X EEJ EUR007/21/23|.080822X| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	07/21/2023	3,586	515,000	143.628175		17,304		10,081		4,756			(7,223)				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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.080822F EEJ EUR008/07/23|.080822F|EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	7,947	1,150,000	144.71		12,420		7,479		4,360			(4,941)				0010
.J080822 SPX EUR008/07/23|.J080822|SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	8,782	36,360,000	4140.06		429,048		258,377		292,307			(170,671)				0010
.080822N EEJ EUR008/07/23|.080822N|EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	7,187	1,040,000	144.71		23,712		14,280		7,525			(9,432)				0010
.S080822 SPX EUR008/07/23|.S080822|SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	2,124	8,795,000	4140.06		311,959		187,865		188,191			(124,094)				0010
.T080822 SPX EUR008/07/23|.T080822|SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	1,296	5,365,000	4140.06		209,181		125,971		124,008			(83,210)				0010
.0808220 EEJ EUR008/07/23|.0808220|EEJ EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	08/07/2023	19,764	2,860,000	144.71		67,210		40,475		20,997			(26,735)				0010
.080822E EEJ EUR007/28/23|.080822E|EEJ EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/08/2022	07/28/2023	7,619	1,100,000	144.38		33,000		19,500		8,824			(13,500)				0010
.080922P SGIXCGMS EUR008/|.080922P|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/09/2022	08/07/2023	2,689	924,883	343.92		21,164		12,781		1,217			(8,384)				0010
.0809220 SGIXCGMS EUR007/|.0809220|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/09/2022	07/29/2024	2,925	1,006,838	344.17		32,121		25,724		5,590			(6,397)				0010
.0809220 SGIXCGMS EUR008/|.0809220|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/09/2022	08/07/2024	3,700	1,272,600	343.92		41,258		33,143		7,333			(8,115)				0010
.080922N SGIXCGMS EUR007/|.080922N|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/09/2022	07/28/2023	2,162	744,030	344.17		16,538		9,800		858			(6,738)				0010
.V081522 SPX EUR008/14/23|.V081522|SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	9,687	41,625,000	4297.14		1,775,723		715,168		715,168	(1,060,554)						0010
.F081522 EEJ EUR008/14/23|.F081522|EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	50,935	7,405,000	145.38		220,669		50,921		50,921	(169,748)						0010
.Y081522 SPX EUR008/14/23|.Y081522|SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,005	4,320,000	4297.14		208,915		79,550		79,550	(129,365)						0010
.AJ8152 PDLV5E EUR008/14|.AJ8152|PDLV5E EUR0 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	08/14/2023	6,797	2,769,043	407.41		62,303		6,679		6,679	(55,625)						0010
.G081522 EEJ EUR008/14/24|.G081522|EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2024	512,966	74,575,000	145.38		2,997,915		1,164,404		1,164,404	(1,833,511)						0010
.X081522 SPX EUR008/14/23|.X081522|SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	746	3,205,000	4297.14		144,513		56,800		56,800	(87,714)						0010
.T081522 SPX EUR008/14/23|.T081522|SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	2,969	12,760,000	4297.14		467,909		198,685		198,685	(269,224)						0010
.Z081522 SPX EUR008/14/24|.Z081522|SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2024	2,679	11,510,000	4297.14		1,660,548		821,011		821,011	(839,537)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AG8152 PDLV5E EUR008/14|.AG8152|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	08/14/2023	757	308,497	407.41		5,121		3,183		702			(1,938)				0010
.081522Y EEJ EUR008/07/24|.081522Y| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/07/2024	3,006	435,000	144.71		18,357		14,869		7,333			(3,488)				0010
.081522T EEJ EUR008/14/23|.081522T| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	12,381	1,800,000	145.38		49,500		30,767		12,319			(18,733)				0010
.A081522 EEJ EUR008/14/23|.A081522| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	3,475	510,000	146.775648		13,107		8,147		2,560			(4,960)				0010
.081522Z EEJ EUR008/14/24|.081522Z| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2024	2,201	320,000	145.38		12,864		10,443		4,996			(2,421)				0010
.081522A EEJ EUR007/14/23|.081522A| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	07/14/2023	3,421	485,000	141.77		20,225		11,854		6,474			(8,371)				0010
.AI8152 PDLV5E EUR008/14|.AI8152|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	08/14/2024	6,304	2,568,151	407.41		80,383		65,256		21,041			(15,127)				0010
.081522B EEJ EUR007/21/23|.081522B| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	07/21/2023	2,757	395,000	143.27		14,023		8,339		3,935			(5,684)				0010
.081522X EEJ EUR008/07/23|.081522X| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/07/2023	11,713	1,695,000	144.71		53,732		32,996		13,120			(20,736)				0010
.081522V EEJ EUR008/14/23|.081522V| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	4,815	700,000	145.38		20,440		12,704		4,813			(7,736)				0010
.081522C EEJ EUR007/28/23|.081522C| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	07/28/2023	10,562	1,525,000	144.38		48,800		29,421		12,240			(19,379)				0010
.081522W EEJ EUR007/28/23|.081522W| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	07/28/2023	6,318	915,000	144.81314		28,548		17,212		6,675			(11,336)				0010
.AH8152 PDLV5E EUR008/14|.AH8152|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	08/14/2023	17,147	6,986,001	407.41		157,185		97,698		16,850			(59,487)				0010
.E081522 EEJ EUR008/14/23|.E081522| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	9,536	1,435,000	150.482838		24,108		14,984		2,835			(9,124)				0010
.081522U EEJ EUR008/14/23|.081522U| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	4,987	725,000	145.38		20,808		12,933		4,981			(7,875)				0010
.AA8152 PDLV5E EUR007/14|.AA8152|PDLV 5E EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	07/14/2023	1,434	577,714	403.0		15,656		9,176		1,903			(6,480)				0010
.AB8152 PDLV5E EUR007/14|.AB8152|PDLV 5E EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	07/14/2023	1,709	688,713	403.0		18,733		10,979		2,269			(7,754)				0010
.AC8152 PDLV5E EUR008/07|.AC8152|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	08/07/2023	5,707	2,319,987	406.53		54,288		33,337		5,927			(20,950)				0010
.AD8152 PDLV5E EUR007/15|.AD8152|PDLV 5E EURO 07/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	07/15/2024	1,241	500,000	403.0		17,950		14,427		5,095			(3,523)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AE8152 PDLV5E EUR007/22|.AE8152|PDLV 5E EURO 07/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	07/22/2024	576	232,706	403.73		8,191		6,599		2,296			(1,592)				0010
.AF8152 PDLV5E EUR008/07|.AF8152|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/15/2022	08/07/2024	14,061	5,716,021	406.53		184,056		149,083		48,921			(34,973)				0010
.S081522 SPX EUR008/14/23|.S081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,373	5,900,000	4297.14		210,099		130,586		89,803			(79,513)				0010
.081522I EEJ EUR008/14/23|.081522I| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	20,704	3,010,000	145.38		58,996		36,669		17,705			(22,327)				0010
.081522J EEJ EUR008/14/23|.081522J| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	9,424	1,370,000	145.38		28,633		17,797		8,390			(10,836)				0010
.081522H EEJ EUR008/14/23|.081522H| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	38,038	5,530,000	145.38		102,858		63,931		31,342			(38,927)				0010
.R081522 SPX EUR008/14/23|.R081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	2,468	10,605,000	4297.14		341,693		212,378		149,088			(129,315)				0010
.081522K EEJ EUR008/14/23|.081522K| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	1,892	275,000	145.38		6,078		3,777		1,741			(2,300)				0010
.081522G EEJ EUR008/14/23|.081522G| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	33,877	4,925,000	145.38		83,233		51,733		25,829			(31,500)				0010
.081522M EEJ EUR008/14/23|.081522M| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	29,956	4,355,000	145.38		102,343		63,611		28,442			(38,732)				0010
.081522L EEJ EUR008/14/23|.081522L| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	6,775	985,000	145.38		22,458		13,959		6,340			(8,499)				0010
.081522F EEJ EUR008/14/23|.081522F| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	2,270	330,000	145.38		4,983		3,097		1,572			(1,886)				0010
.Q081522 SPX EUR008/14/23|.Q081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,377	5,915,000	4297.14		178,988		111,249		79,007			(67,739)				0010
.081522N EEJ EUR008/14/23|.081522N| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	19,294	2,805,000	145.38		67,881		42,191		18,524			(25,690)				0010
.081522E EEJ EUR008/14/23|.081522E| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	8,185	1,190,000	145.38		12,971		8,062		4,045			(4,909)				0010
.P081522 SPX EUR008/14/23|.P081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,436	6,170,000	4297.14		173,809		108,030		77,641			(65,779)				0010
.081522D EEJ EUR008/07/23|.081522D| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/07/2023	4,803	695,000	144.71		21,684		13,316		5,379			(8,368)				0010
.M081522 SPX EUR008/14/23|.M081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,179	5,065,000	4297.14		87,321		54,274		41,269			(33,047)				0010
.081522P EEJ EUR008/14/23|.081522P| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	4,230	615,000	145.38		15,560		9,671		4,127			(5,889)				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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.L081522 SPX EUR008/14/23|.L081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	6,503	27,945,000	4297.14		333,384		207,214		160,874			(126,170)				0010
.0815220 EEJ EUR008/14/23|.0815220| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	9,492	1,380,000	145.38		34,086		21,186		9,196			(12,900)				0010
.K081522 SPX ASIAN08/15/2|.K081522| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/15/2022	08/15/2023	714	3,070,000	4297.14		100,082		62,310		2,565			(37,772)				0010
.0815220 EEJ EUR008/14/23|.0815220| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	2,132	310,000	145.38		7,967		4,952		2,092			(3,015)				0010
.I081522 SPX ASIAN08/15/2|.I081522| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/15/2022	08/15/2023	528	2,270,000	4297.14		51,075		31,799		1,659			(19,276)				0010
.B081522 EEJ EUR008/14/23|.B081522| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	8,571	1,265,000	147.589776		29,728		18,477		5,236			(11,250)				0010
.081522R EEJ EUR008/14/23|.081522R| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	33,292	4,840,000	145.38		126,808		78,817		32,806			(47,991)				0010
.0081522 SPX EUR008/14/23|.0081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,157	4,970,000	4297.14		131,258		81,583		59,214			(49,675)				0010
.081522S EEJ EUR008/14/23|.081522S| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	2,270	330,000	145.38		8,877		5,517		2,250			(3,360)				0010
.U081522 SPX EUR008/14/23|.U081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	982	4,220,000	4297.14		164,411		102,189		68,787			(62,222)				0010
.C081522 EEJ EUR008/14/23|.C081522| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	5,047	750,000	148.592898		15,750		9,789		2,426			(5,961)				0010
.H081522 SPX ASIAN08/15/2|.H081522| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/15/2022	08/15/2023	1,603	6,890,000	4297.14		81,302		50,618		3,637			(30,684)				0010
.N081522 SPX EUR008/14/23|.N081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	3,462	14,875,000	4297.14		325,168		202,107		150,303			(123,061)				0010
.D081522 EEJ EUR008/14/23|.D081522| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/15/2022	08/14/2023	3,099	465,000	150.046698		8,231		5,116		1,033			(3,115)				0010
.J081522 SPX ASIAN08/15/2|.J081522| SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	08/15/2022	08/15/2023	420	1,805,000	4297.14		53,970		33,601		1,470			(20,369)				0010
.W081522 SPX EUR008/14/23|.W081522| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/14/2023	1,061	4,560,000	4297.14		197,220		122,581		78,956			(74,639)				0010
.081622A SGIXCGMS EUR008/|.081622A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/16/2022	08/14/2023	3,050	1,048,143	343.65		24,583		15,322		1,525			(9,261)				0010
.081622B SGIXCGMS EUR008/|.081622B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/16/2022	08/14/2024	981	337,076	343.65		11,103		9,026		2,010			(2,077)				0010
.0817220 SPX EUR008/14/23|.0817220| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/14/2023	878	3,774,995	4297.14		155,299		64,307		64,307	(90,992)						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)
.081722J SPX EUR007/14/23|.081722J|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/14/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/14/2023	1,444	5,475,014	3790.38		307,697		233,670		233,670	(74,027)						0010
.081722F SPX EUR007/07/23|.081722F|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/07/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/07/2023	1,986	7,750,564	3902.62		334,739		194,398		236,386			(140,341)				0010
.081722G SPX EUR007/07/23|.081722G|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/07/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/07/2023	3,542	13,823,548	3902.62		748,698		434,803		512,426			(313,895)				0010
.081722C SPX EUR006/28/23|.081722C|	EQUITY INDEXED ANNUITY																					
SPX EUR0 06/28/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	06/28/2023	2,649	10,123,362	3821.55		543,685		309,188		398,923			(234,497)				0010
.081721I SPX EUR007/14/23|.081721I|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/14/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/14/2023	1,360	5,155,182	3790.38		234,068		138,022		181,525			(96,046)				0010
.081722M SPX EUR007/21/23|.081722M|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/21/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/21/2023	1,979	7,914,482	3998.95		335,345		200,608		216,348			(134,737)				0010
.081722N SPX EUR007/21/23|.081722N|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/21/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/21/2023	2,623	10,489,046	3998.95		533,324		319,042		331,028			(214,282)				0010
.081722K SPX EUR007/14/23|.081722K|	EQUITY INDEXED ANNUITY																					
SPX EUR0 07/14/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/14/2023	2,891	10,956,700	3790.38		620,856		366,097		471,018			(254,759)				0010
.AG8222 PDLV5E EUR008/14|.AG8222|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 08/14		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/14/2024	3,411	1,389,480	407.41		37,099		30,410		11,461			(6,689)				0010
.082222C EEJ EUR007/28/23|.082222C|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 07/28/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	07/28/2023	2,286	330,000	144.38		8,250		5,077		2,649			(3,173)				0010
.08222D EEJ EUR008/07/23|.082222D|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 08/07/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/07/2023	5,701	825,000	144.71		20,048		12,558		6,385			(7,489)				0010
.AH8222 PDLV5E EUR008/21|.AH8222|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 08/21		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/21/2023	1,821	734,779	403.53		13,667		8,759		2,789			(4,908)				0010
.AE8222 PDLV5E EUR007/22|.AE8222|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 07/22		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	07/22/2024	1,238	500,000	403.73		15,050		12,247		4,954			(2,803)				0010
.AF8222 PDLV5E EUR008/07|.AF8222|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 08/07		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/07/2024	2,586	1,051,213	406.53		28,908		23,645		9,036			(5,263)				0010
.082222B EEJ EUR007/21/23|.082222B|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 07/21/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	07/21/2023	2,094	300,000	143.27		8,460		5,137		2,989			(3,323)				0010
.AD8222 PDLV5E EUR008/14|.AD8222|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 08/14		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/14/2023	6,674	2,719,158	407.41		48,945		31,021		6,603			(17,923)				0010
.082222X EEJ EUR008/21/23|.082222X|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EUR0 08/21/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	9,921	1,470,000	148.1722		25,284		16,204		5,606			(9,080)				0010
.F082222 SPX EUR008/21/23|.F082222|	EQUITY INDEXED ANNUITY																					
SPX EUR0 08/21/		EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	3,462	14,325,000	4137.99		311,139		199,404		203,366			(111,735)				0010
.AI8222 PDLV5E EUR008/21|.AI8222|PDLV	EQUITY INDEXED ANNUITY																					
5E EUR0 08/21		EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/21/2023	10,719	4,325,429	403.53		97,322		62,372		16,968			(34,950)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AC8222 PDLV5E EUR008/07|.AC8222|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/07/2023	2,729	1,109,428	406.53		20,635		12,927		2,847			(7,709)				0010
.K082222 SPX EUR008/21/23|.K082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	2,020	8,360,000	4137.99		271,700		174,128		169,590			(97,572)				0010
.G082222 SPX EUR008/21/23|.G082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	1,032	4,270,000	4137.99		98,979		63,434		64,291			(35,545)				0010
.AB8222 PDLV5E EUR007/28|.AB8222|PDLV 5E EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	07/28/2023	1,022	417,583	408.45		6,848		4,214		786			(2,634)				0010
.J082222 SPX EUR008/21/23|.J082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	1,667	6,900,000	4137.99		208,656		133,724		131,537			(74,932)				0010
.082222G EEJ EUR008/21/23|.082222G| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	26,588	3,810,000	143.3		64,389		41,266		30,203			(23,123)				0010
.082222E EEJ EUR008/14/23|.082222E| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/14/2023	8,942	1,300,000	145.38		29,510		18,704		8,938			(10,806)				0010
.H082222 SPX EUR008/21/23|.H082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	1,640	6,785,000	4137.99		179,667		115,146		115,094			(64,521)				0010
.AJ8222 PDLV5E EUR008/21|.AJ8222|PDLV 5E EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	08/21/2024	6,390	2,578,731	403.53		80,456		66,089		27,189			(14,367)				0010
.AA8222 PDLV5E EUR007/21|.AA8222|PDLV 5E EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/22/2022	07/21/2023	1,841	743,235	403.73		15,757		9,568		2,364			(6,188)				0010
.I082222 SPX EUR008/21/23|.I082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	1,268	5,245,000	4137.99		148,801		95,364		94,560			(53,437)				0010
.082222F EEJ EUR008/21/23|.082222F| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	5,967	855,000	143.3		9,234		5,918		4,229			(3,316)				0010
.N082222 SPX EUR008/21/23|.N082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	2,042	8,450,000	4137.99		367,406		235,465		218,175			(131,941)				0010
.082222I EEJ EUR008/21/23|.082222I| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	24,494	3,510,000	143.3		65,637		42,066		30,424			(23,571)				0010
.082222H EEJ EUR008/21/23|.082222H| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	7,223	1,035,000	143.3		18,527		11,873		8,646			(6,653)				0010
.082222J EEJ EUR008/21/23|.082222J| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	7,781	1,115,000	143.3		21,520		13,792		9,899			(7,728)				0010
.082222S EEJ EUR008/21/23|.082222S| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	5,862	840,000	143.3		24,108		15,450		9,236			(8,658)				0010
.D082222 SPX EUR008/21/23|.D082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	5,645	23,360,000	4137.99		279,853		179,353		191,284			(100,500)				0010
.B082222 SPX ASIAN08/22/2|.B082222| SPX ASIAN 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	663	2,745,000	4137.99		83,250		53,436		10,712			(29,814)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.L082222 SPX EUR008/21/23|.L082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	1,280	5,295,000	4137.99		191,097		122,471		117,359			(68,626)				0010
.M082222 SPX EUR008/21/23|.M082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	706	2,920,000	4137.99		116,800		74,855		70,494			(41,945)				0010
.082222T EEJ EUR008/21/23|.082222T| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	2,931	420,000	143.3		12,264		7,860		4,624			(4,404)				0010
.C082222 SPX ASIAN08/22/2|.C082222| SPX ASIAN 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	923	3,820,000	4137.99		127,993		82,155		15,317			(45,838)				0010
.E082222 SPX EUR008/21/23|.E082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	1,123	4,645,000	4137.99		80,962		51,887		53,958			(29,075)				0010
.0822222Z SPX ASIAN08/22/2|.082222Z| SPX ASIAN 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	387	1,600,000	4137.99		34,118		21,900		5,333			(12,219)				0010
.A082222 SPX ASIAN08/22/2|.A082222| SPX ASIAN 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	477	1,975,000	4137.99		48,733		31,280		7,122			(17,453)				0010
.082222Y SPX ASIAN08/22/2|.082222Y| SPX ASIAN 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	1,636	6,770,000	4137.99		78,782		50,568		14,746			(28,214)				0010
.0822220 EEJ EUR008/21/23|.0822220| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	21,738	3,115,000	143.3		75,383		48,312		32,356			(27,071)				0010
.082222N EEJ EUR008/21/23|.082222N| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	28,437	4,075,000	143.3		95,355		61,111		41,585			(34,244)				0010
.082222M EEJ EUR008/21/23|.082222M| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	15,946	2,285,000	143.3		50,499		32,364		22,474			(18,135)				0010
.0822220 EEJ EUR008/21/23|.0822220| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	27,809	3,985,000	143.3		104,407		66,913		42,884			(37,494)				0010
.082222R EEJ EUR008/21/23|.082222R| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	23,901	3,425,000	143.3		94,188		60,363		37,404			(33,824)				0010
.082222P EEJ EUR008/21/23|.082222P| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	14,724	2,110,000	143.3		53,172		34,077		22,364			(19,095)				0010
.082222U EEJ EUR008/21/23|.082222U| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	7,153	1,025,000	143.3		30,545		19,576		11,290			(10,969)				0010
.082222W EEJ EUR008/21/23|.082222W| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	4,777	700,000	146.52425		14,630		9,376		3,921			(5,254)				0010
.082222K EEJ EUR008/21/23|.082222K| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	13,538	1,940,000	143.3		38,606		24,742		17,672			(13,864)				0010
.082222V EEJ EUR008/21/23|.082222V| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	2,695	390,000	144.733		9,984		6,399		3,220			(3,585)				0010
.082222L EEJ EUR008/21/23|.082222L| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	08/21/2023	15,178	2,175,000	143.3		45,458		29,133		20,599			(16,325)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.082222A EEJ EUR007/07/23|.082222A| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2022	07/07/2023	1,475	210,000	142.33		6,384		3,766		2,430			(2,618)				0010
.082322F MXEA EUR007/28/2|.082322F|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	07/28/2023	899	1,721,891	1915.34		42,226		26,062		43,328			(16,164)				0010
.082322L MXEA EUR008/21/2|.082322L|M XEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/21/2023	610	1,157,194	1897.04		20,081		12,905		19,765			(7,176)				0010
.082322E MXEA EUR007/28/2|.082322E|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	07/28/2023	684	1,310,093	1915.34		22,346		13,792		21,960			(8,554)				0010
.082322A MXEA ASIAN07/28/|.082322A|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	07/28/2023	607	1,162,611	1915.34		26,799		16,541		17,927			(10,258)				0010
.082322K MXEA EUR008/14/2|.082322K|M XEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/14/2023	709	1,394,412	1966.73		32,231		20,486		33,801			(11,745)				0010
.082322B MXEA ASIAN08/08/|.082322B|M XEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/08/2023	807	1,568,961	1944.19		32,449		20,421		19,303			(12,029)				0010
.082322D MXEA ASIAN08/22/|.082322D|M XEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/22/2023	439	832,801	1897.04		20,475		13,179		17,270			(7,296)				0010
.082322M MXEA EUR008/21/2|.082322M|M XEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/21/2023	1,119	2,122,788	1897.04		57,740		37,107		59,569			(20,633)				0010
.082322C MXEA ASIAN08/15/|.082322C|M XEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/15/2023	614	1,207,572	1966.73		19,126		12,176		11,965			(6,950)				0010
.082322H MXEA EUR008/07/2|.082322H|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/07/2023	780	1,516,468	1944.19		35,638		22,389		36,897			(13,249)				0010
.082322G MXEA EUR008/07/2|.082322G|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/07/2023	844	1,640,896	1944.19		26,206		16,464		25,636			(9,742)				0010
.082322J MXEA EUR008/14/2|.082322J|M XEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/14/2023	771	1,516,349	1966.73		21,950		13,952		21,585			(7,999)				0010
.082322I MXEA EUR008/07/2|.082322I|M XEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/07/2023	725	1,409,538	1944.19		38,389		24,117		40,316			(14,271)				0010
.082422R SPX EUR007/28/23|.082422R| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	07/28/2023	1,740	7,087,779	4072.43		270,654		167,548		171,916			(103,106)				0010
.082422A SPX EUR004/21/23|.082422A| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. G5GSEF7VJP5I7OUK5573	08/24/2022	03/14/2023	461	162,610	352.91		871		314					(557)				0010
.082422X SPX EUR008/14/23|.082422X| SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/14/2023	489	2,101,688	4297.14		24,826		15,824		13,304			(9,002)				0010
.082422B SGIXCGMS EUR006/|.082422B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	08/24/2022	06/28/2023	536	180,381	336.23		4,426		2,575		525			(1,851)				0010
.082422L SPX EUR006/14/23|.082422L| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/14/2023	455	1,700,017	3735.48		66,659		37,438		55,396			(29,220)				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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.082422M SPX EUR006/14/23|.082422M| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/14/2023	468	1,749,998	3735.48		94,558		53,108		76,898			(41,450)				0010
.082422W SPX EUR008/07/23|.082422W| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/07/2023	2,024	8,379,813	4140.06		359,922		226,772		206,685			(133,150)				0010
.082422N SPX EUR006/21/23|.082422N| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/21/2023	346	1,303,747	3764.79		34,457		19,706		28,644			(14,751)				0010
.082422F SGIXCGMS EUR008/|.082422F|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/24/2022	08/14/2024	727	249,700	343.65		6,663		5,477		1,489			(1,186)				0010
.082422O SPX EUR007/21/23|.082422O| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	07/21/2023	442	1,767,056	3998.95		31,979		19,537		23,530			(12,442)				0010
.082422G SGIXCGMS EUR008/|.082422G|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/24/2022	08/21/2024	1,663	563,829	339.08		18,025		14,847		4,758			(3,178)				0010
.082422Z SPX EUR008/14/23|.082422Z| SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/14/2023	736	3,163,168	4297.14		100,891		64,307		48,955			(36,584)				0010
.082422D SGIXCGMS EUR008/|.082422D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/24/2022	08/21/2023	1,744	591,393	339.08		13,308		8,576		1,690			(4,732)				0010
.A082422 SPX EUR008/14/23|.A082422| SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/14/2023	1,186	5,098,127	4297.14		190,429		121,378		87,855			(69,051)				0010
.082422E SGIXCGMS EUR006/|.082422E|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/24/2022	06/21/2024	370	124,118	335.31		4,405		3,557		1,252			(848)				0010
.082422S SPX EUR007/28/23|.082422S| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	07/28/2023	2,462	10,026,323	4072.43		450,349		278,788		277,094			(171,562)				0010
.082422T SPX EUR008/07/23|.082422T| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/07/2023	371	1,534,472	4140.06		18,491		11,651		12,336			(6,841)				0010
.082422V SPX EUR008/07/23|.082422V| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/07/2023	1,607	6,652,662	4140.06		235,716		148,515		140,419			(87,201)				0010
.082422C SGIXCGMS EUR008/|.082422C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/24/2022	08/14/2023	414	142,230	343.65		2,425		1,546		207			(879)				0010
.Y082922 PDLV5E EUR008/28|.Y082922|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/28/2024	3,302	1,326,067	401.58		41,241		34,273		15,860			(6,968)				0010
.H082922 SPX EUR008/28/23|.H082922| SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,469	5,920,000	4030.61		138,528		91,459		109,094			(47,069)				0010
.082922S EEJ EUR008/28/23|.082922S| EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	8,279	1,185,000	143.14		34,010		22,454		13,752			(11,556)				0010
.X082922 PDLV5E EUR008/28|.X082922|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/28/2023	8,679	3,485,495	401.58		78,424		51,777		17,400			(26,647)				0010
.082922T EEJ EUR008/28/23|.082922T| EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	7,685	1,100,000	143.14		32,230		21,279		12,787			(10,951)				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)
.082922R EEJ EUR008/28/23|.082922R|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	2,096	300,000	143.14		8,520		5,625		3,477			(2,895)				0010
.I082922 SPX EUR008/28/23|.I082922|SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,479	5,960,000	4030.61		158,536		104,669		124,014			(53,867)				0010
.0829220 EEJ EUR008/28/23|.082922Q|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	18,339	2,625,000	143.14		72,188		47,660		30,229			(24,528)				0010
.082922P EEJ EUR008/28/23|.082922P|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	33,918	4,855,000	143.14		130,600		86,225		55,561			(44,375)				0010
.G082922 SPX EUR008/28/23|.G082922|SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	3,906	15,745,000	4030.61		333,794		220,378		268,303			(113,416)				0010
.082922V EEJ EUR008/28/23|.082922V|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	5,815	840,000	144.456888		21,756		14,364		7,552			(7,392)				0010
.V082922 PDLV5E EUR008/21|.V082922|PDLV5E EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/21/2024	31,222	12,599,194	403.53		360,337		298,865		133,146			(61,472)				0010
.0829220 EEJ EUR008/28/23|.0829220|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	11,457	1,640,000	143.14		42,968		28,368		18,572			(14,600)				0010
.082922U EEJ EUR008/28/23|.082922U|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	2,375	340,000	143.168628		10,098		6,667		3,932			(3,431)				0010
.W082922 PDLV5E EUR008/28|.W082922|PDLV5E EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/28/2023	644	258,767	401.58		4,632		3,058		1,221			(1,574)				0010
.082922N EEJ EUR008/28/23|.082922N|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	2,690	385,000	143.14		9,664		6,380		4,285			(3,283)				0010
.082922W EEJ EUR008/28/23|.082922W|EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	9,929	1,445,000	145.530438		33,235		21,942		10,409			(11,293)				0010
.J082922 SPX EUR008/28/23|.J082922|SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,905	7,680,000	4030.61		215,808		142,481		168,965			(73,327)				0010
.082922A EEJ EUR008/14/23|.082922A|EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/14/2023	11,315	1,645,000	145.38		36,684		23,718		11,308			(12,966)				0010
.N082922 SPX EUR008/28/23|.N082922|SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	899	3,625,000	4030.61		143,550		94,775		107,659			(48,775)				0010
.O082922 SPX EUR008/28/23|.O082922|SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,325	5,340,000	4030.61		229,086		151,247		170,029			(77,839)				0010
.S082922 PDLV5E EUR007/29|.S082922|PDLV5E EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	07/29/2024	1,330	543,405	408.45		12,661		10,430		4,099			(2,231)				0010
.R082922 PDLV5E EUR008/21|.R082922|PDLV5E EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/21/2023	1,228	495,443	403.53		9,859		6,443		1,948			(3,416)				0010
.Q082922 PDLV5E EUR008/14|.Q082922|PDLV5E EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/14/2023	3,264	1,329,783	407.41		21,144		13,670		3,246			(7,473)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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.P082922 PDLV5E EUR007/28|.P082922|PDL V5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	07/28/2023	1,224	500,000	408.45		7,250		4,556		945			(2,694)				0010
.U082922 PDLV5E EUR008/14|.U082922|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/14/2024	3,317	1,351,446	407.41		33,246		27,518		11,204			(5,727)				0010
.L082922 SPX EUR008/28/23|.L082922| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	2,619	10,555,000	4030.61		339,871		224,390		263,147			(115,481)				0010
.K082922 SPX EUR008/28/23|.K082922| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,585	6,390,000	4030.61		192,978		127,408		148,607			(65,570)				0010
.F082922 SPX EUR008/28/23|.F082922| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,797	7,245,000	4030.61		121,716		80,359		98,405			(41,357)				0010
.E082922 SPX EUR008/28/23|.E082922| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	7,668	30,905,000	4030.61		361,589		238,728		294,057			(122,860)				0010
.M082922 SPX EUR008/28/23|.M082922| SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	1,714	6,910,000	4030.61		246,687		162,868		188,273			(83,819)				0010
.T082922 PDLV5E EUR008/07|.T082922|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/29/2022	08/07/2024	626	254,361	406.53		6,435		5,316		2,198			(1,120)				0010
.C082922 SPX ASIAN08/29/2|.C082922| SPX ASIAN 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	749	3,020,000	4030.61		99,729		65,937		28,805			(33,793)				0010
.082922G EEJ EUR008/28/23|.082922G| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	19,352	2,770,000	143.14		54,292		35,845		26,044			(18,447)				0010
.B082922 SPX ASIAN08/29/2|.B082922| SPX ASIAN 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	804	3,240,000	4030.61		97,411		64,404		29,642			(33,007)				0010
.082922H EEJ EUR008/28/23|.082922H| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	1,537	220,000	143.14		4,466		2,949		2,127			(1,517)				0010
.082922E EEJ EUR008/28/23|.082922E| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	24,452	3,500,000	143.14		59,150		39,052		28,882			(20,098)				0010
.D082922 SPX ASIAN08/29/2|.D082922| SPX ASIAN 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	298	1,200,000	4030.61		43,384		28,683		11,854			(14,700)				0010
.082922F EEJ EUR008/28/23|.082922F| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	43,175	6,180,000	143.14		115,566		76,299		55,700			(39,267)				0010
.082922J EEJ EUR008/28/23|.082922J| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	18,059	2,585,000	143.14		56,870		37,547		26,603			(19,323)				0010
.082922D EEJ EUR008/28/23|.082922D| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	2,236	320,000	143.14		4,992		3,296		2,443			(1,696)				0010
.082922Z SPX ASIAN08/29/2|.082922Z| SPX ASIAN 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	2,284	9,205,000	4030.61		106,235		70,238		44,913			(35,997)				0010
.082922K EEJ EUR008/28/23|.082922K| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	9,396	1,345,000	143.14		30,801		20,335		14,186			(10,465)				0010

SCHEDULE DB - PART A - SECTION 1

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

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)
.082922B EEJ EUR008/21/23|.082922B| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/21/2023	8,758	1,255,000	143.3		36,144		23,621		13,819			(12,523)				0010
.082922L EEJ EUR008/28/23|.082922L| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	8,733	1,250,000	143.14		29,500		19,477		13,445			(10,023)				0010
.082922C EEJ EUR008/28/23|.082922C| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	8,104	1,160,000	143.14		12,528		8,271		5,935			(4,257)				0010
.082922M EEJ EUR008/28/23|.082922M| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	27,456	3,930,000	143.14		95,106		62,791		42,873			(32,315)				0010
.082922Y EEJ EUR008/28/23|.082922Y| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	7,795	1,155,000	148.164214		19,520		12,887		4,614			(6,632)				0010
.082922X EEJ EUR008/28/23|.082922X| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	9,120	1,335,000	146.389278		27,768		18,333		7,992			(9,435)				0010
.082922I EEJ EUR008/28/23|.082922I| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/29/2022	08/28/2023	13,972	2,000,000	143.14		41,800		27,597		19,811			(14,203)				0010
.A082922 SPX ASIAN08/29/2|.A082922| SPX ASIAN 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	786	3,170,000	4030.61		74,035		48,949		25,325			(25,086)				0010
.083022A SGIXCGMS EUR008/|.083022A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/30/2022	08/21/2023	1,209	409,907	339.08		8,293		5,435		1,172			(2,858)				0010
.083022D SGIXCGMS EUR008/|.083022D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/30/2022	08/28/2024	1,533	514,700	335.83		17,472		14,540		5,496			(2,932)				0010
.083022C SGIXCGMS EUR008/|.083022C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/30/2022	08/28/2023	1,048	352,024	335.83		8,669		5,739		1,563			(2,930)				0010
.083022B SGIXCGMS EUR008/|.083022B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	08/30/2022	08/21/2024	1,773	601,196	339.08		17,925		14,888		5,073			(3,037)				0010
.AQ9072 PDLV5E EUR007/29|.AQ9072|PDLV 5E EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	07/29/2024	759	309,945	408.45		6,757		5,639		2,368			(1,118)				0010
.090722V EEJ EUR009/07/23|.090722V| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	2,826	400,000	141.55		11,360		7,792		6,390			(3,568)				0010
.AP9072 PDLV5E EUR008/28|.AP9072|PDLV 5E EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/28/2023	7,116	2,857,761	401.58		57,727		39,084		14,411			(18,643)				0010
.AS9072 PDLV5E EUR008/14|.AS9072|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/14/2024	1,108	451,257	407.41		10,424		8,738		3,789			(1,686)				0010
.AR9072 PDLV5E EUR008/07|.AR9072|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/07/2024	3,040	1,235,736	406.53		29,411		24,607		10,813			(4,803)				0010
.AT9072 PDLV5E EUR008/21|.AT9072|PDLV 5E EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/21/2024	4,917	1,984,295	403.53		53,774		45,164		21,237			(8,610)				0010
.090722T EEJ EUR009/07/23|.090722T| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	50,936	7,210,000	141.55		194,670		133,534		113,107			(61,136)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.090722B EEJ EUR008/14/23|.090722B| EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/14/2023	2,786	405,000	145.38		7,088		4,704		2,785			(2,383)				0010
.AN9072 PDLV5E EUR008/14|.AN9072|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/14/2023	2,441	994,472	407.41		14,022		9,307		2,458			(4,715)				0010
.090722Z EEJ EUR008/28/23|.090722Z| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/28/2023	5,484	785,000	143.14		18,840		12,756		9,128			(6,084)				0010
.AU9072 PDLV5E EUR008/28|.AU9072|PDLV 5E EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/28/2024	7,447	2,990,542	401.58		87,324		73,478		36,132			(13,846)				0010
.A09072 PDLV5E EUR008/21|.A09072|PDLV 5E EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/21/2023	2,859	1,153,647	403.53		20,766		13,924		4,594			(6,842)				0010
.090722U EEJ EUR009/07/23|.090722U| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	26,669	3,775,000	141.55		104,190		71,469		59,739			(32,721)				0010
.090722A EEJ EUR008/07/23|.090722A| EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/07/2023	3,282	475,000	144.71		8,883		5,832		3,675			(3,050)				0010
.090722Y EEJ EUR008/21/23|.090722Y| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/21/2023	2,268	325,000	143.3		7,540		5,056		3,580			(2,484)				0010
.AV9072 PDLV5E EUR009/07|.AV9072|PDLV 5E EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	09/07/2023	9,038	3,612,928	399.76		81,291		55,762		22,544			(25,529)				0010
.AM9072 PDLV5E EUR008/07|.AM9072|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/07/2023	1,324	538,297	406.53		7,913		5,196		1,406			(2,717)				0010
.090722X EEJ EUR009/07/23|.090722X| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	7,630	1,080,000	141.55		31,644		21,706		17,342			(9,938)				0010
.090722D EEJ EUR008/28/23|.090722D| EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/28/2023	13,344	1,910,000	143.14		44,885		30,390		22,191			(14,495)				0010
.090722C EEJ EUR008/21/23|.090722C| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/21/2023	12,701	1,820,000	143.3		41,132		27,580		20,014			(13,552)				0010
.090722W EEJ EUR009/07/23|.090722W| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	6,464	915,000	141.55		26,261		18,013		14,650			(8,247)				0010
.M090722 SPX ASIAN09/07/2|.M090722| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/07/2022	09/07/2023	940	3,740,000	3979.87		117,062		80,299		50,763			(36,763)				0010
.C090722 EEJ EUR009/07/23|.C090722| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	6,392	905,000	141.592465		26,879		18,437		14,437			(8,441)				0010
.090722R EEJ EUR009/07/23|.090722R| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	1,837	260,000	141.55		6,708		4,601		3,990			(2,107)				0010
.N090722 SPX ASIAN09/07/2|.N090722| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	09/07/2022	09/07/2023	712	2,835,000	3979.87		95,256		65,341		39,848			(29,915)				0010
.0907220 EEJ EUR009/07/23|.0907220| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	6,782	960,000	141.55		24,288		16,660		14,577			(7,628)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.B090722 EEJ EUR009/09/24 EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/09/2024	2,932	415,000	141.55		16,683		14,081		10,516			(2,602)				0010
.D090722 EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	3,006	430,000	143.064585		10,879		7,462		5,280			(3,417)				0010
.090722S EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	18,085	2,560,000	141.55		67,072		46,008		39,636			(21,064)				0010
.L090722 SPX ASIAN09/07/2 SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/07/2022	09/07/2023	852	3,390,000	3979.87		82,377		56,507		39,744			(25,870)				0010
.090722H EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	16,072	2,275,000	141.55		40,268		27,622		25,620			(12,646)				0010
.A090722 EEJ EUR008/28/24 EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	08/28/2024	9,327	1,335,000	143.14		46,058		38,755		27,906			(7,303)				0010
.090722G EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	30,343	4,295,000	141.55		72,586		49,790		46,173			(22,795)				0010
.090722K EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	17,909	2,535,000	141.55		52,728		36,169		33,251			(16,559)				0010
.H090722 EEJ EQFWD09/07/2 EEJ EQFWD 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	11,842	1,665,000	140.6		16,650		11,421		31,397			(5,229)				0010
.X090722 SPX EUR009/07/23 SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	1,578	6,280,000	3979.87		243,934		167,327		204,798			(76,607)				0010
.W090722 SPX EUR009/07/23 SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	2,805	11,165,000	3979.87		392,640		269,331		333,303			(123,308)				0010
.V090722 SPX EUR009/07/23 SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	2,685	10,685,000	3979.87		341,717		234,401		292,493			(107,316)				0010
.090722J EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	24,797	3,510,000	141.55		68,796		47,191		43,484			(21,605)				0010
.090722I EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	46,980	6,650,000	141.55		124,355		85,301		79,117			(39,054)				0010
.T090722 SPX EUR009/07/23 SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	2,972	11,830,000	3979.87		327,738		224,812		282,760			(102,926)				0010
.F090722 EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	3,251	475,000	146.10791		8,455		5,800		3,197			(2,655)				0010
.090722N EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	15,507	2,195,000	141.55		51,583		35,383		31,787			(16,199)				0010
.E090722 EEJ EUR009/07/23 EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	7,530	1,090,000	144.74903		22,781		15,627		9,693			(7,154)				0010
.U090722 SPX EUR009/07/23 SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	2,158	8,590,000	3979.87		254,539		174,601		218,833			(79,938)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0907220 EEJ EUR009/07/23|.0907220| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	51,501	7,290,000	141.55		176,418		121,014		107,576			(55,404)				0010
.090722L EEJ EUR009/07/23|.090722L| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	19,075	2,700,000	141.55		59,400		40,745		37,154			(18,655)				0010
.090722M EEJ EUR009/07/23|.090722M| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	12,681	1,795,000	141.55		41,106		28,196		25,462			(12,909)				0010
.G090722 EEJ EUR009/07/23|.G090722| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	9,515	1,395,000	146.603335		23,297		15,980		8,447			(7,316)				0010
.Q090722 SPX EUR009/07/23|.Q090722| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	4,959	19,735,000	3979.87		417,079		286,096		364,168			(130,984)				0010
.AW9072 PDLV5E EUR009/09|.AW9072|PDLV 5E EURO 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	09/09/2024	7,615	3,044,161	399.76		94,978		80,166		41,075			(14,812)				0010
.090722P EEJ EUR009/07/23|.090722P| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	2,084	295,000	141.55		7,316		5,018		4,422			(2,298)				0010
.R090722 SPX EUR009/07/23|.R090722| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	1,535	6,110,000	3979.87		138,190		94,791		120,333			(43,398)				0010
.AK9072 PDLV5E EUR007/28|.AK9072|PDLV 5E EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	07/28/2023	639	261,146	408.45		3,317		2,142		500			(1,174)				0010
.AL9072 PDLV5E EUR008/07|.AL9072|PDLV 5E EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/07/2022	08/07/2023	744	302,276	406.53		4,383		2,878		790			(1,505)				0010
.090722E EEJ EUR009/07/23|.090722E| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	12,999	1,840,000	141.55		19,872		13,631		11,972			(6,241)				0010
.J090722 SPX ASIAN09/07/2|.J090722| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/07/2022	09/07/2023	2,219	8,830,000	3979.87		100,662		69,049		56,613			(31,613)				0010
.090722F EEJ EUR009/07/23|.090722F| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	3,250	460,000	141.55		6,946		4,765		4,423			(2,181)				0010
.S090722 SPX EUR009/07/23|.S090722| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	1,381	5,495,000	3979.87		143,491		98,428		124,161			(45,063)				0010
.K090722 SPX ASIAN09/07/2|.K090722| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/07/2022	09/07/2023	487	1,940,000	3979.87		38,024		26,083		19,764			(11,941)				0010
.P090722 SPX EUR009/07/23|.P090722| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	1,682	6,695,000	3979.87		114,826		78,765		101,005			(36,061)				0010
.Y090722 SPX EUR009/07/23|.Y090722| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	2,151	8,560,000	3979.87		361,489		247,963		300,479			(113,525)				0010
.0090722 SPX EUR009/07/23|.0090722| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	8,582	34,155,000	3979.87		398,965		273,670		355,041			(125,295)				0010
.0908220 SGIXCGMS EUR009/|.0908220|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/08/2022	09/09/2024	9,872	3,304,588	334.73		107,905		91,453		38,542			(16,453)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.090822N SGIXGMS EUR009/|.090822N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/08/2022	09/07/2023	1,818	608,462	334.73		14,142		9,782		3,208			(4,361)				0010
.090822M SGIXGMS EUR008/|.090822M|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/08/2022	08/28/2024	2,896	972,402	335.83		30,171		25,494		10,383			(4,677)				0010
.U091422 SPX EUR009/14/23|.U091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	11,052	43,610,000	3946.01		1,839,470		1,620,735		1,620,735	(218,735)						0010
.W091422 SPX EUR009/14/23|.W091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	525	2,070,000	3946.01		92,612		81,025		81,025	(11,586)						0010
.X091422 SPX EUR009/14/23|.X091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	2,599	10,255,000	3946.01		491,009		425,790		425,790	(65,219)						0010
.AL9142 PDLV5E EUR009/14|.AL9142|PDLV 5E EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	09/14/2023	3,074	1,218,155	396.33		27,287		10,694		10,694	(16,593)						0010
.S091422 SPX EUR009/14/23|.S091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	2,504	9,880,000	3946.01		358,644		321,034		321,034	(37,610)						0010
.Y091422 SPX EUR009/14/23|.Y091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	424	1,675,000	3946.01		84,889		73,028		73,028	(11,861)						0010
.B091422 EEJ EUR009/16/24|.B091422| EEJ EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/16/2024	206,984	29,280,000	141.46		1,168,272		753,616		753,616	(414,656)						0010
.A091422 EEJ EUR009/14/23|.A091422| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	63,304	8,955,000	141.46		266,859		148,499		148,499	(118,360)						0010
.Z091422 SPX EUR009/16/24|.Z091422| SPX EURO 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/16/2024	1,306	5,155,000	3946.01		807,582		651,131		651,131	(156,451)						0010
.P091422 SPX EUR009/14/23|.P091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	326	1,285,000	3946.01		38,730		35,065		35,065	(3,665)						0010
.K091422 SPX EUR009/14/23|.K091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	1,452	5,730,000	3946.01		128,467		90,599		117,969			(37,868)				0010
.091422J EEJ EUR009/14/23|.091422J| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	19,122	2,705,000	141.46		56,805		40,061		36,636			(16,744)				0010
.M091422 SPX EUR009/14/23|.M091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	1,733	6,840,000	3946.01		180,029		126,962		164,158			(53,066)				0010
.091422L EEJ EUR009/14/23|.091422L| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	10,851	1,535,000	141.46		34,998		24,682		22,309			(10,316)				0010
.091422I EEJ EUR009/14/23|.091422I| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	7,741	1,095,000	141.46		21,681		15,290		14,066			(6,391)				0010
.L091422 SPX EUR009/14/23|.L091422| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	925	3,650,000	3946.01		88,695		62,551		81,180			(26,144)				0010
.091422H EEJ EUR009/14/23|.091422H| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	37,891	5,360,000	141.46		100,768		71,065		65,411			(29,703)				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)
.091422G EEJ EUR009/14/23|.091422G|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	13,891	1,965,000	141.46		35,370		24,944		23,002			(10,426)				0010
.I091422 SPX EUR009/14/23|.I091422|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	1,299	5,125,000	3946.01		87,586		61,769		81,244			(25,817)				0010
.091422M EEJ EUR009/14/23|.091422M|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	6,645	940,000	141.46		22,090		15,579		13,964			(6,511)				0010
.J091422 SPX EUR009/14/23|.J091422|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	3,467	13,680,000	3946.01		288,648		203,564		265,729			(85,084)				0010
.AJ9142 PDLV5E EUR009/14|.AJ9142|PDLV5E EUR0 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	09/14/2023	6,383	2,529,681	396.33		56,665		39,962		22,208			(16,703)				0010
.091422F EEJ EUR009/14/23|.091422F|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	32,447	4,590,000	141.46		77,112		54,382		50,385			(22,730)				0010
.AI9142 PDLV5E EUR009/14|.AI9142|PDLV5E EUR0 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	09/14/2023	1,061	420,592	396.33		8,706		6,140		3,630			(2,566)				0010
.0914220 EEJ EUR009/14/23|.0914220|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	3,146	445,000	141.46		11,259		7,940		6,951			(3,319)				0010
.091422N EEJ EUR009/14/23|.091422N|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	64,930	9,185,000	141.46		221,359		156,110		139,131			(65,249)				0010
.091422E EEJ EUR009/14/23|.091422E|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	4,454	630,000	141.46		9,639		6,798		6,268			(2,841)				0010
.AG9142 PDLV5E EUR008/28|.AG9142|PDLV5E EUR0 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	08/28/2024	3,017	1,211,588	401.58		30,411		25,841		14,684			(4,570)				0010
.AH9142 PDLV5E EUR009/09|.AH9142|PDLV5E EUR0 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	09/09/2024	6,653	2,659,414	399.76		72,070		61,419		36,197			(10,651)				0010
.091422P EEJ EUR009/14/23|.091422P|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	19,829	2,805,000	141.46		73,211		51,631		44,680			(21,580)				0010
.Q091422 SPX EUR009/14/23|.Q091422|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	2,832	11,175,000	3946.01		354,136		249,749		319,727			(104,387)				0010
.R091422 SPX EUR009/14/23|.R091422|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/14/2023	2,116	8,350,000	3946.01		293,837		207,224		263,538			(86,613)				0010
.0914220 EEJ EUR009/14/23|.0914220|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	36,053	5,100,000	141.46		137,190		96,751		82,378			(40,439)				0010
.091422R EEJ EUR009/14/23|.091422R|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	31,564	4,465,000	141.46		122,788		86,594		72,800			(36,194)				0010
.C091422 SPX ASIAN09/14/2|.C091422|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	1,533	6,050,000	3946.01		68,970		48,640		48,158			(20,330)				0010
.091422A EEJ EUR008/14/23|.091422A|EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	08/14/2023	2,820	410,000	145.38		7,093		4,807		2,819			(2,286)				0010

SCHEDULE DB - PART A - SECTION 1

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

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.091422S EEJ EUR009/14/23|.091422S| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	3,181	450,000	141.46		12,870		9,076		7,427			(3,794)				0010
.D091422 SPX ASIAN09/14/2|.D091422| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	528	2,085,000	3946.01		45,453		32,055		29,403			(13,398)				0010
.0091422 SPX EUR009/14/23|.0091422| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	1,747	6,895,000	3946.01		203,265		143,349		184,281			(59,915)				0010
.E091422 SPX ASIAN09/14/2|.E091422| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	495	1,955,000	3946.01		52,785		37,226		32,068			(15,559)				0010
.H091422 SPX EUR009/14/23|.H091422| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	7,068	27,890,000	3946.01		327,150		230,717		306,255			(96,433)				0010
.N091422 SPX EUR009/14/23|.N091422| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	1,916	7,560,000	3946.01		208,656		147,151		189,825			(61,505)				0010
.F091422 SPX ASIAN09/14/2|.F091422| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	1,204	4,750,000	3946.01		152,000		107,196		86,385			(44,804)				0010
.091422K EEJ EUR009/14/23|.091422K| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	18,097	2,560,000	141.46		56,064		39,538		35,944			(16,526)				0010
.G091422 SPX ASIAN09/14/2|.G091422| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	232	915,000	3946.01		32,666		23,037		17,646			(9,629)				0010
.091422Z EEJ EUR009/14/23|.091422Z| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	8,433	1,235,000	146.453538		20,748		14,632		7,977			(6,116)				0010
.091422U EEJ EUR009/07/23|.091422U| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/07/2023	2,367	335,000	141.55		9,782		6,842		5,383			(2,940)				0010
.091422Y EEJ EUR009/14/23|.091422Y| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	2,192	320,000	145.972574		5,696		4,017		2,285			(1,679)				0010
.V091422 SPX EUR009/14/23|.V091422| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	653	2,575,000	3946.01		111,704		78,777		98,086			(32,926)				0010
.091422T EEJ EUR009/14/23|.091422T| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	1,591	225,000	141.46		6,570		4,633		3,728			(1,937)				0010
.091422W EEJ EUR009/14/23|.091422W| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	5,074	730,000	143.86482		16,644		11,738		7,894			(4,906)				0010
.T091422 SPX EUR009/14/23|.T091422| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/14/2023	988	3,900,000	3946.01		150,930		106,441		134,330			(44,489)				0010
.091422B EEJ EUR008/28/23|.091422B| EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	08/28/2023	4,087	585,000	143.14		13,572		9,375		6,789			(4,197)				0010
.091422C EEJ EUR009/07/23|.091422C| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/07/2023	19,357	2,740,000	141.55		77,542		54,236		43,929			(23,306)				0010
.091422V EEJ EUR009/14/23|.091422V| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	3,352	480,000	143.199958		11,808		8,327		5,870			(3,481)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.091422X EEJ EUR009/14/23|.091422X| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	11,850	1,715,000	144.727726		35,501		25,036		15,719			(10,464)				0010
.091422D EEJ EUR009/14/23|.091422D| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2022	09/14/2023	6,362	900,000	141.46		9,720		6,855		5,945			(2,865)				0010
.AA9142 PDLV5E EUR008/14|.AA9142|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	08/14/2023	2,018	822,341	407.41		9,046		6,130		2,039			(2,915)				0010
.AC9142 PDLV5E EUR009/07|.AC9142|PDLV 5E EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	09/07/2023	6,641	2,654,880	399.76		48,850		34,167		16,711			(14,682)				0010
.AB9142 PDLV5E EUR008/28|.AB9142|PDLV 5E EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	08/28/2023	677	271,798	401.58		4,430		3,060		1,375			(1,370)				0010
.AK9142 PDLV5E EUR009/16|.AK9142|PDLV 5E EURO 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	09/16/2024	3,531	1,399,277	396.33		43,378		37,028		23,000			(6,349)				0010
.AD9142 PDLV5E EUR007/29|.AD9142|PDLV 5E EURO 07/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	07/29/2024	1,381	563,883	408.45		10,375		8,748		4,321			(1,628)				0010
.AE9142 PDLV5E EUR008/14|.AE9142|PDLV 5E EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	08/14/2024	1,827	744,449	407.41		14,517		12,291		6,270			(2,225)				0010
.AF9142 PDLV5E EUR008/21|.AF9142|PDLV 5E EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/14/2022	08/21/2024	727	293,517	403.53		6,780		5,751		3,151			(1,029)				0010
.091522B SGIXGMS EUR009/|.091522B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/15/2022	09/16/2024	6,255	2,079,044	332.37		67,494		57,852		28,474			(9,642)				0010
.091522A SGIXGMS EUR009/|.091522A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/15/2022	09/14/2023	2,460	817,760	332.37		18,945		13,472		5,727			(5,473)				0010
.092122V EEJ EUR009/14/23|.092122V| EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/14/2023	3,040	430,000	141.46		11,309		7,131		7,131	(4,178)						0010
.092122W EEJ EUR009/16/24|.092122W| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/16/2024	8,730	1,235,000	141.46		44,831		31,787		31,787	(13,044)						0010
.E092122 SPX ASIAN09/21/2|.E092122| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	2,216	8,400,000	3789.93		94,433		68,418		100,260			(26,015)				0010
.092122J EEJ EUR009/21/23|.092122J| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	14,053	1,970,000	140.18		41,764		30,259		32,937			(11,505)				0010
.F092122 SPX ASIAN09/21/2|.F092122| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	307	1,165,000	3789.93		23,293		16,876		24,686			(6,417)				0010
.092122K EEJ EUR009/21/23|.092122K| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	25,646	3,595,000	140.18		78,731		57,042		61,973			(21,689)				0010
.092122H EEJ EUR009/21/23|.092122H| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	14,232	1,995,000	140.18		38,703		28,041		30,516			(10,662)				0010
.092122I EEJ EUR009/21/23|.092122I| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	8,525	1,195,000	140.18		24,498		17,749		19,321			(6,749)				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)
.092122G EEJ EUR009/21/23|.092122G| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	39,021	5,470,000	140.18		100,648		72,921		79,334			(27,727)				0010
.H092122 SPX ASIAN09/21/2|.H092122| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	388	1,470,000	3789.93		39,325		28,492		41,040			(10,833)				0010
.I092122 SPX ASIAN09/21/2|.I092122| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	1,277	4,840,000	3789.93		158,060		114,517		160,590			(43,543)				0010
.0921220 EEJ EUR009/21/23|.0921220| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	18,369	2,575,000	140.18		66,950		48,506		50,985			(18,444)				0010
.G092122 SPX ASIAN09/21/2|.G092122| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023	456	1,730,000	3789.93		40,022		28,997		42,161			(11,025)				0010
.092122E EEJ EUR009/21/23|.092122E| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	1,498	210,000	140.18		3,213		2,328		2,497			(885)				0010
.092122F EEJ EUR009/21/23|.092122F| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	46,369	6,500,000	140.18		109,200		79,117		85,798			(30,083)				0010
.AJ9212 PDLV5E EUR009/07|.AJ9212|PDLV 5E EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/07/2023	3,714	1,484,692	399.76		22,567		16,101		9,427			(6,466)				0010
.AI9212 PDLV5E EUR008/21|.AI9212|PDLV 5E EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	08/21/2023	1,409	568,609	403.53		6,653		4,649		2,291			(2,004)				0010
.AR9212 PDLV5E EUR009/23|.AR9212|PDLV 5E EURO 09/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/23/2024	10,149	3,991,846	393.31		123,348		106,474		77,448			(16,874)				0010
.AL9212 PDLV5E EUR008/21|.AL9212|PDLV 5E EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	08/21/2024	1,239	500,000	403.53		10,050		8,610		5,415			(1,440)				0010
.AH9212 PDLV5E EUR007/21|.AH9212|PDLV 5E EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	07/21/2023	639	257,784	403.73		2,733		1,825		844			(908)				0010
.AK9212 PDLV5E EUR009/14|.AK9212|PDLV 5E EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/14/2023	5,029	1,993,100	396.33		37,470		26,945		17,651			(10,525)				0010
.AO9212 PDLV5E EUR009/16|.AO9212|PDLV 5E EURO 09/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/16/2024	3,078	1,219,830	396.33		33,545		28,912		20,227			(4,633)				0010
.092122U EEJ EUR009/16/24|.092122U| EEJ EUR0 09/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/16/2024	1,979	280,000	141.46		10,164		8,760		7,207			(1,404)				0010
.AP9212 PDLV5E EUR009/21|.AP9212|PDLV 5E EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/21/2023	628	246,889	393.31		4,962		3,595		2,749			(1,367)				0010
.092122T EEJ EUR009/09/24|.092122T| EEJ EUR0 09/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/09/2024	2,261	320,000	141.55		11,488		9,886		8,109			(1,602)				0010
.J092122 SPX EUR009/21/23|.J092122| SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	7,323	27,754,984	3789.93		319,183		231,253		334,815			(87,929)				0010
.092122S EEJ EUR009/21/23|.092122S| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	7,669	1,075,000	140.18		31,175		22,587		22,385			(8,588)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092122Y EEJ EUR009/23/24|.092122Y| EEJ EURO 09/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/23/2024	2,604	365,000	140.18		14,381		12,414		10,866			(1,967)				0010
.AQ9212 PDLV5E EUR009/21|.AQ9212|PDLV 5E EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/21/2023	11,745	4,619,450	393.31		103,476		74,970		53,434			(28,506)				0010
.092122R EEJ EUR009/21/23|.092122R| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	5,671	795,000	140.18		22,817		16,531		16,514			(6,286)				0010
.AM9212 PDLV5E EUR008/28|.AM9212|PDLV 5E EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	08/28/2024	2,836	1,138,998	401.58		25,172		21,601		13,925			(3,570)				0010
.L092122 SPX EUR009/21/23|.L092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	5,340	20,240,007	3789.93		425,040		307,949		451,119			(117,091)				0010
.092122Z EEJ EUR009/21/23|.092122Z| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	2,154	305,000	141.595818		7,717		5,591		5,066			(2,126)				0010
.K092122 SPX EUR009/21/23|.K092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,450	5,494,982	3789.93		91,217		66,088		96,494			(25,129)				0010
.AN9212 PDLV5E EUR009/09|.AN9212|PDLV 5E EURO 09/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/21/2022	09/09/2024	6,761	2,702,929	399.76		64,870		55,823		37,110			(9,047)				0010
.0092122 SPX EUR009/21/23|.0092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,057	4,005,009	3789.93		116,145		84,149		124,294			(31,996)				0010
.092122P EEJ EUR009/21/23|.092122P| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	31,103	4,360,000	140.18		116,412		84,343		87,809			(32,069)				0010
.B092122 EEJ EUR009/21/23|.B092122| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	10,215	1,465,000	143.418158		30,033		21,759		17,728			(8,273)				0010
.A092122 EEJ EUR009/21/23|.A092122| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	2,763	395,000	142.9836		8,532		6,182		5,168			(2,350)				0010
.P092122 SPX EUR009/21/23|.P092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	2,829	10,720,007	3789.93		334,464		242,325		358,120			(92,139)				0010
.0921220 EEJ EUR009/21/23|.0921220| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	11,664	1,635,000	140.18		44,636		32,339		33,318			(12,296)				0010
.C092122 EEJ EUR009/21/23|.C092122| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	2,765	400,000	144.66576		7,040		5,101		3,836			(1,939)				0010
.M092122 SPX EUR009/21/23|.M092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	2,532	9,595,004	3789.93		241,794		175,184		258,202			(66,610)				0010
.N092122 SPX EUR009/21/23|.N092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,777	6,735,009	3789.93		183,866		133,214		196,516			(50,652)				0010
.D092122 EEJ EUR009/21/23|.D092122| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	8,200	1,190,000	145.128354		19,873		14,398		10,437			(5,475)				0010
.092122L EEJ EUR009/21/23|.092122L| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	38,237	5,360,000	140.18		122,744		88,930		96,436			(33,814)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092122X EEJ EUR009/21/23|.092122X| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	7,276	1,020,000	140.18		30,192		21,875		21,271			(8,317)				0010
.092122A EEJ EUR008/21/23|.092122A| EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	08/21/2023	3,350	480,000	143.3		5,136		3,589		3,138			(1,547)				0010
.092122B EEJ EUR009/07/23|.092122B| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/07/2023	2,225	315,000	141.55		8,001		5,708		5,058			(2,293)				0010
.S092122 SPX EUR009/21/23|.S092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,563	5,924,987	3789.93		264,848		191,887		282,156			(72,961)				0010
.092122N EEJ EUR009/21/23|.092122N| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	3,389	475,000	140.18		11,923		8,638		9,179			(3,284)				0010
.Q092122 SPX EUR009/21/23|.S092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,336	5,065,014	3789.93		176,769		128,072		189,588			(48,697)				0010
.092122D EEJ EUR009/21/23|.092122D| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	5,422	760,000	140.18		8,132		5,892		5,906			(2,240)				0010
.092122M EEJ EUR009/21/23|.092122M| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/21/2023	8,025	1,125,000	140.18		26,775		19,399		20,915			(7,376)				0010
.R092122 SPX EUR009/21/23|.R092122| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	1,459	5,530,001	3789.93		209,034		151,449		223,640			(57,585)				0010
.092122C EEJ EUR009/14/23|.092122C| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2022	09/14/2023	12,018	1,700,000	141.46		43,520		31,295		28,110			(12,225)				0010
.092222K MXEA EUR009/21/2|.092222K|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/21/2023	796	1,399,336	1757.96		24,190		17,672		30,674			(6,518)				0010
.092222M SGIXCGMS EUR009/|.092222M|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/22/2022	09/14/2023	789	262,220	332.37		4,955		3,593		1,836			(1,361)				0010
.092222F MXEA EUR008/28/2|.092222F|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	08/28/2023	1,153	2,133,188	1850.12		47,769		33,978		71,836			(13,790)				0010
.092222J MXEA EUR009/14/2|.092222J|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/14/2023	1,047	1,901,802	1816.43		47,230		34,252		65,802			(12,978)				0010
.092222G MXEA EUR009/07/2|.092222G|MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/07/2023	706	1,257,358	1780.96		15,857		11,411		20,471			(4,445)				0010
.092222H MXEA EUR009/07/2|.092222H|MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/07/2023	1,141	2,032,075	1780.96		53,924		38,806		71,912			(15,117)				0010
.092222C MXEA ASIAN09/14/|.092222C|MXEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/14/2023	413	750,186	1816.43		11,568		8,389		22,719			(3,179)				0010
.0922220 SGIXCGMS EUR009/|.0922220|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/22/2022	09/21/2023	1,866	615,823	330.03		13,510		9,869		5,594			(3,640)				0010
.092222I MXEA EUR009/14/2|.092222I|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/14/2023	562	1,020,834	1816.43		15,528		11,261		20,963			(4,267)				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)
.092222N SGIXCGMS EUR009/|.092222N|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/22/2022	09/16/2024	808	268,452	332.37		7,608		6,585		3,677			(1,024)				0010
.092222A MXEA ASIAN08/28/|.092222A|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	08/28/2023	446	825,154	1850.12		11,065		7,871		25,609			(3,194)				0010
.092222P SGIXCGMS EUR009/|.092222P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/22/2022	09/23/2024	508	167,810	330.03		5,242		4,544		2,678			(699)				0010
.092222E MXEA EUR008/28/2|.092222E|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	08/28/2023	1,043	1,929,675	1850.12		28,776		20,469		41,628			(8,307)				0010
.092222D MXEA ASIAN09/21/|.092222D|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/21/2023	846	1,487,234	1757.96		33,273		24,308		53,858			(8,965)				0010
.092222B MXEA ASIAN09/07/|.092222B|MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/07/2023	682	1,214,615	1780.96		24,716		17,787		43,808			(6,929)				0010
.092222L MXEA EUR009/21/2|.092222L|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/21/2023	780	1,371,209	1757.96		38,228		27,928		49,558			(10,300)				0010
.092822R EEJ EUR009/28/23|.092822R|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	3,361	470,000	139.828525		12,079		8,984		10,575			(3,095)				0010
.092822F EEJ EUR009/28/23|.092822F|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	11,504	1,595,000	138.65		30,943		23,015		30,022			(7,928)				0010
.I092822 SPX EUR009/28/23|.I092822|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	1,249	4,645,000	3719.04		161,785		120,336		182,481			(41,449)				0010
.092822A EEJ EUR009/28/23|.092822A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	11,756	1,630,000	138.65		17,441		12,973		15,052			(4,468)				0010
.092822S EEJ EUR009/28/23|.092822S|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	1,916	270,000	140.937725		6,102		4,539		5,117			(1,563)				0010
.H092822 SPX EUR009/28/23|.H092822|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	2,923	10,870,000	3719.04		337,405		250,962		379,052			(86,443)				0010
.G092822 SPX EUR009/28/23|.G092822|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	1,472	5,475,000	3719.04		157,242		116,957		176,330			(40,285)				0010
.092822G EEJ EUR009/28/23|.092822G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	11,396	1,580,000	138.65		32,706		24,327		31,961			(8,379)				0010
.092822Q EEJ EUR009/28/23|.092822Q|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	3,390	470,000	138.65		13,771		10,243		12,561			(3,528)				0010
.092822H EEJ EUR009/28/23|.092822H|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	25,929	3,595,000	138.65		78,012		58,025		76,337			(19,986)				0010
.092822I EEJ EUR009/28/23|.092822I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	30,797	4,270,000	138.65		96,929		72,096		95,286			(24,833)				0010
.E092822 SPX EUR009/28/23|.E092822|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	2,853	10,610,000	3719.04		265,038		197,136		296,395			(67,902)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092822T EEJ EUR009/28/23|.092822T| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	9,660	1,370,000	141.825085		27,948		20,788		22,483			(7,160)				0010
.F092822 SPX EUR009/28/23|.F092822| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	2,217	8,245,000	3719.04		223,934		166,563		250,880			(57,372)				0010
.092822V SPX ASIAN09/28/2|.092822V| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	2,226	8,280,000	3719.04		93,564		69,593		110,075			(23,971)				0010
.092822J EEJ EUR009/28/23|.092822J| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	9,088	1,260,000	138.65		29,988		22,305		29,346			(7,683)				0010
.092822K EEJ EUR009/28/23|.092822K| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	4,291	595,000	138.65		14,816		11,020		14,427			(3,796)				0010
.092822B EEJ EUR009/28/23|.092822B| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	2,344	325,000	138.65		4,940		3,674		4,662			(1,266)				0010
.092822U EEJ EUR009/28/23|.092822U| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	8,572	1,230,000	143.488885		20,418		15,187		15,154			(5,231)				0010
.092822L EEJ EUR009/28/23|.092822L| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	16,192	2,245,000	138.65		57,921		43,082		56,049			(14,839)				0010
.B092822 SPX EUR009/28/23|.B092822| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	1,644	6,115,000	3719.04		102,304		76,094		113,380			(26,210)				0010
.092822Y SPX ASIAN09/28/2|.092822Y| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	462	1,720,000	3719.04		46,268		34,414		55,494			(11,854)				0010
.C092822 SPX EUR009/28/23|.C092822| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	5,531	20,570,000	3719.04		425,593		316,557		473,876			(109,036)				0010
.D092822 SPX EUR009/28/23|.D092822| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	1,867	6,945,000	3719.04		155,637		115,763		173,608			(39,874)				0010
.092822Z SPX ASIAN09/28/2|.092822Z| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	1,085	4,035,000	3719.04		132,752		98,741		158,658			(34,011)				0010
.0928220 EEJ EUR009/28/23|.0928220| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	4,760	660,000	138.65		18,810		13,991		17,531			(4,819)				0010
.K092822 SPX EUR009/28/23|.K092822| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	629	2,340,000	3719.04		101,954		75,833		115,785			(26,120)				0010
.092822P EEJ EUR009/28/23|.092822P| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	2,957	410,000	138.65		11,808		8,783		10,932			(3,025)				0010
.092822X SPX ASIAN09/28/2|.092822X| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	683	2,540,000	3719.04		59,182		44,020		71,018			(15,162)				0010
.L092822 SPX EUR009/28/23|.L092822| SPX EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	1,250	4,650,000	3719.04		214,598		159,618		243,517			(54,980)				0010
.092822E EEJ EUR009/28/23|.092822E| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	46,159	6,400,000	138.65		117,760		87,590		114,058			(30,170)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092822N EEJ EUR009/28/23|.092822N| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	11,864	1,645,000	138.65		44,580		33,158		42,571			(11,421)				0010
.092822W SPX ASIAN09/28/2|.092822W| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	09/28/2022	09/28/2023	399	1,485,000	3719.04		30,740		22,864		36,792			(7,875)				0010
.A092822 SPX EUR009/28/23|.A092822| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	8,096	30,110,000	3719.04		344,157		255,985		379,277			(88,173)				0010
.092822D EEJ EUR009/28/23|.092822D| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	25,099	3,480,000	138.65		61,248		45,556		58,831			(15,692)				0010
.092822M EEJ EUR009/28/23|.092822M| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	44,717	6,200,000	138.65		164,300		122,207		158,072			(42,093)				0010
.092822C EEJ EUR009/28/23|.092822C| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2022	09/28/2023	31,158	4,320,000	138.65		71,712		53,340		68,527			(18,373)				0010
.J092822 SPX EUR009/28/23|.J092822| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/28/2022	09/28/2023	2,026	7,535,000	3719.04		284,672		211,740		321,905			(72,933)				0010
.092922E PDLV5E EUR008/28|.092922E|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	08/28/2023	1,044	419,131	401.58		3,605		2,618		2,159			(986)				0010
.092922I PDLV5E EUR008/28|.092922I|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	08/28/2024	5,473	2,197,706	401.58		36,482		31,758		27,127			(4,724)				0010
.092922K PDLV5E EUR009/16|.092922K|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/16/2024	825	327,118	396.33		6,935		6,061		5,476			(874)				0010
.092922L PDLV5E EUR009/23|.092922L|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/23/2024	5,929	2,331,973	393.31		56,201		49,185		45,730			(7,015)				0010
.092922D PDLV5E EUR009/28|.092922D|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/28/2023	518	201,493	389.13		3,466		2,599		2,954			(866)				0010
.092922M PDLV5E EUR009/30|.092922M|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/30/2024	3,200	1,245,207	389.13		35,488		31,101		29,933			(4,387)				0010
.092922C PDLV5E EUR008/28|.092922C|PDL V5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	08/28/2023	873	350,777	401.58		3,017		2,191		1,807			(825)				0010
.092922A SGIXCGMS EUR009/|.092922A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/29/2022	09/28/2023	1,131	368,104	325.41		8,688		6,516		5,216			(2,172)				0010
.092922H PDLV5E EUR009/28|.092922H|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/28/2023	10,597	4,123,500	389.13		82,470		61,853		66,930			(20,618)				0010
.092922B SGIXCGMS EUR009/|.092922B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	09/29/2022	09/30/2024	3,165	1,030,053	325.41		33,775		29,599		21,722			(4,175)				0010
.092922J PDLV5E EUR009/09|.092922J|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/09/2024	1,232	492,500	399.76		8,964		7,822		6,827			(1,141)				0010
.092922F PDLV5E EUR009/14|.092922F|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/29/2022	09/14/2023	4,667	1,849,742	396.33		23,677		17,518		16,539			(6,159)				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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.092922G PDLV5E EUR009/21|.092922G|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	09/29/2022	09/21/2023	11,059	4,349,714	393.31		67,421		50,231		50,855			(17,189)				0010
.100522B EEJ EUR009/28/23|.100522B|EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/05/2022	09/28/2023	9,773	1,355,000	138.65		29,810		22,609		26,869			(7,201)				0010
.100522A EEJ EUR009/21/23|.100522A|EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/05/2022	09/21/2023	14,624	2,050,000	140.18		53,710		40,475		42,641			(13,235)				0010
.100522C EEJ EUR009/28/23|.100522C|EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/05/2022	09/28/2023	10,530	1,460,000	138.65		45,552		34,548		38,750			(11,004)				0010
.100722V EEJ EUR010/09/23|.100722V|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	4,708	675,000	143.361926		12,623		9,798		8,681			(2,824)				0010
.K100722 SPX EUR010/09/23|.K100722|SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	1,437	5,230,000	3639.66		164,222		127,476		192,422			(36,746)				0010
.100722W EEJ EUR010/09/23|.100722W|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	10,843	1,565,000	144.337936		25,979		20,166		16,920			(5,813)				0010
.100722J EEJ EUR010/09/23|.100722J|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	12,479	1,740,000	139.43		37,758		29,309		33,531			(8,449)				0010
.100722U EEJ EUR010/09/23|.100722U|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	9,533	1,355,000	142.134942		29,404		22,824		21,454			(6,579)				0010
.100722K EEJ EUR010/09/23|.100722K|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	37,187	5,185,000	139.43		118,737		92,168		105,046			(26,568)				0010
.100722L EEJ EUR010/09/23|.100722L|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	16,065	2,240,000	139.43		51,968		40,340		46,070			(11,628)				0010
.I100722 SPX EUR010/09/23|.I100722|SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	2,019	7,350,000	3639.66		199,920		155,187		232,918			(44,733)				0010
.100722M EEJ EUR010/09/23|.100722M|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	19,580	2,730,000	139.43		65,247		50,648		57,681			(14,599)				0010
.100722G EEJ EUR010/09/23|.100722G|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	22,843	3,185,000	139.43		60,515		46,974		53,366			(13,541)				0010
.0100722 SPX EUR010/09/23|.0100722|SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	952	3,465,000	3639.66		152,114		118,077		180,337			(34,036)				0010
.100722N EEJ EUR010/09/23|.100722N|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	7,746	1,080,000	139.43		27,972		21,713		24,347			(6,259)				0010
.J100722 SPX EUR010/09/23|.J100722|SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	1,701	6,190,000	3639.66		175,796		136,460		205,456			(39,336)				0010
.N100722 SPX EUR010/09/23|.N100722|SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	1,893	6,890,000	3639.66		263,198		204,306		310,265			(58,892)				0010
.M100722 SPX EUR010/09/23|.M100722|SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	2,269	8,260,000	3639.66		305,620		237,235		359,991			(68,385)				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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.D100722 SPX EUR010/09/23|.D100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	9,200	33,485,000	3639.66		378,381		293,715		435,966			(84,665)				0010
.1007220 EEJ EUR010/09/23|.100722Q| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	7,818	1,090,000	139.43		31,174		24,199		26,077			(6,975)				0010
.100722E EEJ EUR010/09/23|.100722E| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	23,309	3,250,000	139.43		57,525		44,653		50,482			(12,872)				0010
.1007220 EEJ EUR010/09/23|.100722O| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	21,516	3,000,000	139.43		79,800		61,944		69,010			(17,856)				0010
.100722F EEJ EUR010/09/23|.100722F| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	46,547	6,490,000	139.43		120,065		93,200		105,382			(26,865)				0010
.L100722 SPX EUR010/09/23|.L100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	2,074	7,550,000	3639.66		261,985		203,364		307,839			(58,621)				0010
.100722D EEJ EUR010/09/23|.100722D| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	41,634	5,805,000	139.43		96,944		75,252		84,220			(21,692)				0010
.100722P EEJ EUR010/09/23|.100722P| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	15,312	2,135,000	139.43		58,072		45,078		49,821			(12,994)				0010
.E100722 SPX EUR010/09/23|.E100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	2,024	7,365,000	3639.66		122,996		95,474		142,001			(27,521)				0010
.G100722 SPX EUR010/09/23|.G100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	1,569	5,710,000	3639.66		127,904		99,285		148,228			(28,619)				0010
.100722C EEJ EUR010/09/23|.100722C| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	2,976	415,000	139.43		6,142		4,768		5,269			(1,374)				0010
.100722B EEJ EUR010/09/23|.100722B| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	6,204	865,000	139.43		9,256		7,185		7,309			(2,071)				0010
.H100722 SPX EUR010/09/23|.H100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	2,258	8,220,000	3639.66		205,500		159,518		239,074			(45,982)				0010
.F100722 SPX EUR010/09/23|.F100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	6,355	23,130,000	3639.66		476,478		369,863		553,202			(106,615)				0010
.P100722 SPX EUR010/09/23|.P100722| SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	10/07/2022	10/09/2023	2,131	7,755,000	3639.66		359,057		278,715		426,315			(80,341)				0010
.100722A EEJ EUR009/28/23|.100722A| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	09/28/2023	8,006	1,110,000	138.65		34,632		26,640		29,596			(7,992)				0010
.100722S EEJ EUR010/09/23|.100722S| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	7,493	1,045,000	139.471829		30,619		23,767		24,996			(6,851)				0010
.100722T EEJ EUR010/09/23|.100722T| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	3,421	485,000	141.786367		10,961		8,508		8,130			(2,453)				0010
.1007221 EEJ EUR010/09/23|.1007221| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	9,180	1,280,000	139.43		26,752		20,766		23,755			(5,986)				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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.100722R EEJ EUR010/09/23|.100722R|EEJ EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	8,499	1,185,000	139.43		34,247		26,584		28,450			(7,663)				0010
.100722H EEJ EUR010/09/23|.100722H|EEJ EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2022	10/09/2023	6,168	860,000	139.43		17,200		13,351		15,230			(3,849)				0010
.100722X SPX ASIAN10/09/2|.100722X|SPX ASIAN 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2023	2,032	7,395,000	3639.66		82,232		63,832		104,817			(18,400)				0010
.A100722 SPX ASIAN10/09/2|.A100722|SPX ASIAN 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2023	519	1,890,000	3639.66		51,068		39,641		66,926			(11,427)				0010
.C100722 SPX ASIAN10/09/2|.C100722|SPX ASIAN 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2023	504	1,835,000	3639.66		67,216		52,176		88,839			(15,040)				0010
.100722Y SPX ASIAN10/09/2|.100722Y|SPX ASIAN 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2023	404	1,470,000	3639.66		28,092		21,806		36,400			(6,286)				0010
.100722Z SPX ASIAN10/09/2|.100722Z|SPX ASIAN 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2023	933	3,395,000	3639.66		78,866		61,219		102,877			(17,647)				0010
.B100722 SPX ASIAN10/09/2|.B100722|SPX ASIAN 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2023	393	1,430,000	3639.66		45,517		35,332		59,938			(10,185)				0010
.101122T PDLV5E EUR010/09|.101122T|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	10/09/2023	1,795	691,754	385.33		12,797		9,961		13,163			(2,836)				0010
.101122U PDLV5E EUR010/09|.101122U|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	10/09/2023	15,458	5,956,513	385.33		128,661		100,149		128,351			(28,512)				0010
.1011220 PDLV5E EUR009/09|.1011220|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	09/09/2024	1,532	612,571	399.76		9,801		8,676		8,589			(1,125)				0010
.1011220 PDLV5E EUR009/14|.1011220|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	09/14/2023	2,485	985,000	396.33		10,343		7,880		8,909			(2,463)				0010
.101122A SGIXCGMS EUR010/|.101122A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/11/2022	10/09/2023	1,347	437,065	324.42		9,713		7,561		6,873			(2,153)				0010
.101122P PDLV5E EUR009/28|.101122P|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	09/28/2023	2,834	1,102,714	389.13		18,856		14,546		18,105			(4,310)				0010
.101122V PDLV5E EUR010/07|.101122V|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	10/07/2024	8,796	3,389,514	385.33		101,346		90,163		98,035			(11,183)				0010
.101122S PDLV5E EUR009/30|.101122S|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	09/30/2024	4,220	1,641,981	389.13		42,199		37,497		39,927			(4,702)				0010
.101122B SGIXCGMS EUR010/|.101122B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/11/2022	10/07/2024	3,311	1,074,145	324.42		33,706		29,986		24,062			(3,719)				0010
.101122N PDLV5E EUR009/07|.101122N|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	09/07/2023	1,907	762,403	399.76		6,175		4,674		4,944			(1,502)				0010
.101122R PDLV5E EUR009/16|.101122R|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/11/2022	09/16/2024	3,728	1,477,500	396.33		27,777		24,621		25,020			(3,156)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.101422T EEJ EUR010/16/23|.101422T| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	75,771	10,445,000	137.85		304,994		318,983		318,983	13,989						0010
.M101422 SPX EUR010/16/23|.M101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	470	1,685,000	3583.07		73,146		91,032		91,032	17,886						0010
.101422U EEJ EUR010/14/24|.101422U| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/14/2024	21,255	2,930,000	137.85		113,684		112,250		112,250	(1,434)						0010
.F101422 SPX EUR010/16/23|.F101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	354	1,270,000	3583.07		37,109		45,249		45,249	8,140						0010
.Z101422 PDLV5E EUR010/16|.Z101422|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	6,484	2,490,548	384.1		54,792		58,493		58,493	3,701						0010
.L101422 SPX EUR010/16/23|.L101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	8,779	31,455,000	3583.07		1,281,477		1,588,373		1,588,373	306,897						0010
.I101422 SPX EUR010/16/23|.I101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	1,793	6,425,000	3583.07		226,417		278,317		278,317	51,900						0010
.O101422 SPX EUR010/16/23|.O101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	2,060	7,380,000	3583.07		344,425		430,671		430,671	86,247						0010
.Q101422 SPX EUR010/14/24|.Q101422| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/14/2024	434	1,555,000	3583.07		264,148		314,448		314,448	50,301						0010
.101422K EEJ EUR010/16/23|.101422K| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	3,881	535,000	137.85		13,589		10,781		350,430	(2,808)						0010
.101422F EEJ EUR010/16/23|.101422F| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	12,078	1,665,000	137.85		31,635		25,099		33,662	(6,536)						0010
.B101422 SPX EUR010/16/23|.B101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	1,700	6,090,000	3583.07		100,972		80,110		120,766	(20,862)						0010
.101422E EEJ EUR010/16/23|.101422E| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	57,962	7,990,000	137.85		146,217		116,007		155,145	(30,210)						0010
.101422L EEJ EUR010/16/23|.101422L| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	67,392	9,290,000	137.85		245,256		194,583		267,217	(50,673)						0010
.AA10142 PDLV5E EUR010/14|.AA10142|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	10/14/2024	6,546	2,514,180	384.1		75,677		67,870		77,055	(7,807)						0010
.S101422 PDLV5E EUR009/21|.S101422|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	09/21/2023	1,107	435,512	393.31		5,226		4,066		5,145	(1,160)						0010
.C101422 SPX EUR010/16/23|.C101422| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	4,276	15,320,000	3583.07		312,068		247,591		375,492	(64,477)						0010
.101422M EEJ EUR010/16/23|.101422M| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	2,539	350,000	137.85		9,450		7,498		10,249	(1,952)						0010
.101422D EEJ EUR010/16/23|.101422D| EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	27,711	3,820,000	137.85		63,412		50,310		66,219	(13,102)						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.D101422 SPX EUR010/16/23|.D101422|SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	1,574	5,640,000	3583.07		131,807		104,574		159,268			(27,233)				0010
.N101422 SPX EUR010/16/23|.N101422|SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	783	2,805,000	3583.07		126,786		100,591		158,212			(26,195)				0010
.R101422 PDLV5E EUR009/14|.R101422|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	09/14/2023	1,427	565,503	396.33		5,485		4,242		5,109			(1,243)				0010
.101422N EEJ EUR010/16/23|.101422N|EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	3,954	545,000	137.85		15,533		12,323		16,510			(3,209)				0010
.E101422 SPX EUR010/16/23|.E101422|SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	2,558	9,165,000	3583.07		245,805		195,019		298,582			(50,786)				0010
.T101422 PDLV5E EUR010/09|.T101422|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	10/09/2023	7,851	3,347,753	426.39		3,013		2,378		1,272			(635)				0010
.P101422 SPX EUR010/16/23|.P101422|SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	878	3,145,000	3583.07		150,142		119,121		188,013			(31,021)				0010
.1014220 EEJ EUR010/07/24|.1014220|EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/07/2024	5,666	790,000	139.43		27,176		24,345		25,681			(2,831)				0010
.101422H EEJ EUR010/16/23|.101422H|EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	7,436	1,025,000	137.85		22,140		17,566		24,022			(4,574)				0010
.101422R EEJ EUR010/16/23|.101422R|EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	3,031	430,000	141.84765		7,912		6,277		7,320			(1,635)				0010
.U101422 PDLV5E EUR009/16|.U101422|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	09/16/2024	1,044	413,813	396.33		7,324		6,539		7,000			(786)				0010
.V101422 PDLV5E EUR009/23|.V101422|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	09/23/2024	1,262	496,410	393.31		10,077		9,007		9,836			(1,071)				0010
.101422G EEJ EUR010/16/23|.101422G|EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	9,757	1,345,000	137.85		27,976		22,196		30,295			(5,780)				0010
.1014220 EEJ EUR010/16/23|.1014220|EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	7,009	985,000	140.52429		21,276		16,880		20,604			(4,396)				0010
.101422P EEJ EUR010/16/23|.101422P|EEJ EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	2,402	335,000	139.490415		8,141		6,459		8,160			(1,682)				0010
.101422A EEJ EUR010/09/23|.101422A|EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/09/2023	14,739	2,055,000	139.43		49,731		39,254		49,242			(10,477)				0010
.H101422 SPX EUR010/16/23|.H101422|SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	2,050	7,345,000	3583.07		249,803		198,191		306,650			(51,612)				0010
.W101422 PDLV5E EUR010/07|.W101422|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/14/2022	10/07/2024	12,427	4,788,580	385.33		136,475		122,258		138,345			(14,216)				0010
.101422Y SPX ASIAN10/16/2|.101422Y|SPX ASIAN 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	850	3,045,000	3583.07		97,851		77,634		141,707			(20,217)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G101422 SPX EUR010/16/23|.G101422|SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	1,548	5,545,000	3583.07		175,943		139,591		215,309			(36,352)				0010
.101422B EEJ EUR010/16/23|.101422B|EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	7,980	1,100,000	137.85		11,770		9,338		10,917			(2,432)				0010
.101422X SPX ASIAN10/16/2|.101422X|SPX ASIAN 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	527	1,890,000	3583.07		46,352		36,775		65,992			(9,577)				0010
.X101422 PDLV5E EUR010/16|.X101422|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2022	10/16/2023	1,779	683,377	384.1		12,916		10,247		14,059			(2,669)				0010
.101422W SPX ASIAN10/16/2|.101422W|SPX ASIAN 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	280	1,005,000	3583.07		19,407		15,397		27,267			(4,010)				0010
.101422Z SPX ASIAN10/16/2|.101422Z|SPX ASIAN 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	604	2,165,000	3583.07		80,692		64,020		118,088			(16,672)				0010
.101422C EEJ EUR010/16/23|.101422C|EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	3,627	500,000	137.85		7,250		5,752		7,363			(1,498)				0010
.K101422 SPX EUR010/16/23|.K101422|SPX EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	1,468	5,260,000	3583.07		205,508		163,048		254,035			(42,460)				0010
.101422V SPX ASIAN10/16/2|.101422V|SPX ASIAN 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023	1,644	5,890,000	3583.07		65,285		51,796		89,137			(13,489)				0010
.101422J EEJ EUR010/16/23|.101422J|EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	24,664	3,400,000	137.85		80,580		63,931		88,257			(16,649)				0010
.Y101422 PDLV5E EUR010/16|.Y101422|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/14/2022	10/16/2023	14,346	5,510,169	384.1		121,224		96,178		129,413			(25,046)				0010
.A101422 SPX EUR010/16/23|.A101422|SPX EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	4,883	17,495,000	3583.07		197,169		156,431		232,795			(40,737)				0010
.101422I EEJ EUR010/16/23|.101422I|EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	18,970	2,615,000	137.85		60,145		47,718		65,807			(12,427)				0010
.J101422 SPX EUR010/16/23|.J101422|SPX EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	1,292	4,630,000	3583.07		166,819		132,352		205,282			(34,467)				0010
.101422S EEJ EUR010/16/23|.101422S|EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2022	10/16/2023	8,901	1,270,000	142.67475		21,082		16,726		18,887			(4,356)				0010
.101722C SGIXCGMS EUR010/|.101722C|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/17/2022	10/16/2023	2,443	789,971	323.34		19,130		15,219		13,721			(3,911)				0010
.101722B SGIXCGMS EUR010/|.101722B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/17/2022	10/07/2024	1,521	493,485	324.42		15,622		14,014		11,055			(1,608)				0010
.101722D SGIXCGMS EUR010/|.101722D|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/17/2022	10/14/2024	3,023	977,302	323.34		32,432		29,126		23,339			(3,306)				0010
.101722A SGIXCGMS EUR010/|.101722A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/17/2022	10/09/2023	942	305,750	324.42		6,870		5,438		4,808			(1,432)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 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)
.102122M EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	1,451	200,000	137.79		5,080		4,128		5,641			(952)				0010
.A102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	6,108	22,920,000	3752.75		256,704		208,616		281,806			(48,088)				0010
.102122B EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	4,391	605,000	137.79		9,075		7,375		9,393			(1,700)				0010
.102122J EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	24,603	3,390,000	137.79		77,970		63,364		86,298			(14,606)				0010
.102122I EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	13,680	1,885,000	137.79		42,413		34,467		46,851			(7,945)				0010
.102122V SPX ASIAN10/23/2	EQUITY INDEXED ANNUITY																					
SPX ASIAN 10/23		EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	1,761	6,610,000	3752.75		73,371		59,627		84,379			(13,744)				0010
.J102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	3,118	11,700,000	3752.75		422,370		343,248		475,554			(79,122)				0010
.102122T EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	7,132	1,010,000	141.620562		18,786		15,267		18,073			(3,519)				0010
.102122K EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	31,243	4,305,000	137.79		101,598		82,566		112,758			(19,032)				0010
.102122W SPX ASIAN10/23/2	EQUITY INDEXED ANNUITY																					
SPX ASIAN 10/23		EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	698	2,620,000	3752.75		57,640		46,842		67,591			(10,798)				0010
.C102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	2,593	9,730,000	3752.75		197,519		160,518		219,594			(37,001)				0010
.K102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	1,334	5,005,000	3752.75		197,197		160,257		222,096			(36,940)				0010
.B102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	2,450	9,195,000	3752.75		150,798		122,549		166,969			(28,249)				0010
.102122U EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	9,743	1,390,000	142.667766		22,657		18,413		21,027			(4,244)				0010
.L102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	1,383	5,190,000	3752.75		242,892		197,392		272,714			(45,500)				0010
.102122A EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	10,777	1,485,000	137.79		15,741		12,792		14,776			(2,949)				0010
.102122G EEJ EUR010/23/23	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 10/23/		EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	9,326	1,285,000	137.79		26,728		21,721		29,144			(5,007)				0010
.102122X SPX ASIAN10/23/2	EQUITY INDEXED ANNUITY																					
SPX ASIAN 10/23		EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	480	1,800,000	3752.75		47,880		38,911		56,085			(8,969)				0010
.G102122 SPX EUR010/23/23	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX EURO 10/23/		EXH 5	Equity/Index	Ba 2IGI19DL77OXOHC3ZE78	10/21/2022	10/23/2023	1,817	6,820,000	3752.75		193,006		156,851		215,919			(36,155)				0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.102122Y SPX ASIAN10/23/2|.102122Y| SPX ASIAN 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	564	2,115,000	3752.75		67,469		54,830		78,756			(12,639)				0010
.102122S EEJ EUR010/23/23|.102122S| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	11,930	1,675,000	140.40801		36,180		29,402		36,058			(6,778)				0010
.I102122 SPX EUR010/23/23|.I102122| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	2,755	10,340,000	3752.75		351,560		285,703		395,088			(65,857)				0010
.102122Z SPX ASIAN10/23/2|.102122Z| SPX ASIAN 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2022	10/23/2023	437	1,640,000	3752.75		61,336		49,846		70,666			(11,490)				0010
.102122H EEJ EUR010/23/23|.102122H| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	1,851	255,000	137.79		5,483		4,455		6,015			(1,027)				0010
.102122F EEJ EUR010/23/23|.102122F| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	3,810	525,000	137.79		10,448		8,490		11,309			(1,957)				0010
.102122R EEJ EUR010/23/23|.102122R| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	2,061	285,000	138.272265		7,866		6,392		8,289			(1,474)				0010
.H102122 SPX EUR010/23/23|.H102122| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	621	2,330,000	3752.75		75,026		60,972		84,300			(14,054)				0010
.1021220 EEJ EUR010/23/23|.102122Q| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	2,830	390,000	137.79		11,349		9,223		12,089			(2,126)				0010
.102122P EEJ EUR010/23/23|.102122P| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	8,092	1,115,000	137.79		31,666		25,734		34,274			(5,932)				0010
.102122D EEJ EUR010/23/23|.102122D| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	57,225	7,885,000	137.79		143,507		116,624		153,726			(26,883)				0010
.E102122 SPX EUR010/23/23|.E102122| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	1,771	6,645,000	3752.75		159,480		129,605		177,917			(29,875)				0010
.102122E EEJ EUR010/23/23|.102122E| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	12,047	1,660,000	137.79		31,374		25,497		33,713			(5,877)				0010
.1021220 EEJ EUR010/23/23|.1021220| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	27,977	3,855,000	137.79		103,700		84,274		114,275			(19,426)				0010
.F102122 SPX EUR010/23/23|.F102122| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	1,936	7,265,000	3752.75		193,976		157,638		216,811			(36,337)				0010
.102122C EEJ EUR010/23/23|.102122C| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	75,876	10,455,000	137.79		173,553		141,042		182,417			(32,511)				0010
.102122L EEJ EUR010/23/23|.102122L| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	2,322	320,000	137.79		7,904		6,423		8,775			(1,481)				0010
.102122N EEJ EUR010/23/23|.102122N| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/21/2022	10/23/2023	54,757	7,545,000	137.79		198,434		161,261		219,554			(37,172)				0010
.D102122 SPX EUR010/23/23|.D102122| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	2,285	8,575,000	3752.75		186,078		151,220		206,950			(34,857)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102422R PDLV5E EUR009/28|.102422R|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	09/28/2023	1,684	655,113	389.13		10,089		8,083		10,789			(2,006)				0010
.102422K MXEA EUR010/23/2|.102422K|MXEA EURO 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/23/2023	790	1,326,947	1679.68		21,543		17,556		28,028			(3,987)				0010
.102422S PDLV5E EUR009/30|.102422S|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	09/30/2024	1,754	682,663	389.13		16,384		14,827		16,650			(1,557)				0010
.102422E MXEA EUR009/28/2|.102422E|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	09/28/2023	632	1,045,486	1654.25		16,609		13,307		21,207			(3,302)				0010
.102422M SGIXCGMS EUR010/|.102422M|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/24/2022	10/14/2024	816	263,794	323.34		8,371		7,591		6,300			(780)				0010
.102422L MXEA EUR010/23/2|.102422L|MXEA EURO 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/23/2023	1,636	2,747,956	1679.68		84,369		68,753		112,508			(15,615)				0010
.102422N SGIXCGMS EUR010/|.102422N|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/24/2022	10/23/2023	2,705	871,561	322.23		21,260		17,325		16,684			(3,935)				0010
.102422C MXEA ASIAN10/16/|.102422C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/16/2023	355	593,077	1670.64		15,609		12,663		24,039			(2,946)				0010
.102422G MXEA EUR010/09/2|.102422G|MXEA EURO 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/09/2023	967	1,637,692	1693.58		23,808		19,224		31,476			(4,584)				0010
.102422O SGIXCGMS EUR010/|.102422O|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/24/2022	10/21/2024	3,576	1,152,175	322.23		38,402		34,858		29,334			(3,544)				0010
.102422W PDLV5E EUR010/21|.102422W|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	10/21/2024	13,303	5,102,289	383.53		154,599		140,332		160,997			(14,267)				0010
.102422F MXEA EUR009/28/2|.102422F|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	09/28/2023	1,289	2,132,328	1654.25		61,511		49,282		80,454			(12,229)				0010
.102422P PDLV5E EUR009/21|.102422P|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	09/21/2023	909	357,535	393.31		4,112		3,277		4,241			(835)				0010
.102422I MXEA EUR010/16/2|.102422I|MXEA EURO 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/16/2023	1,041	1,739,136	1670.64		30,356		24,626		39,296			(5,729)				0010
.102422V PDLV5E EUR010/23|.102422V|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	10/23/2023	18,179	6,972,156	383.53		154,085		125,566		170,927			(28,518)				0010
.102422D MXEA ASIAN10/23/|.102422D|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/23/2023	683	1,147,221	1679.68		30,236		24,640		45,081			(5,596)				0010
.102422H MXEA EUR010/09/2|.102422H|MXEA EURO 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/09/2023	1,342	2,272,784	1693.58		72,669		58,678		86,755			(13,991)				0010
.102422B MXEA ASIAN10/09/|.102422B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/09/2023	771	1,305,750	1693.58		33,808		27,299		53,267			(6,509)				0010
.102422U PDLV5E EUR010/23|.102422U|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	10/23/2023	1,393	534,412	383.53		10,849		8,841		12,154			(2,008)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102422Q PDLV5E EUR009/23|.102422Q|PDL V5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	09/23/2024	1,113	437,676	393.31		8,754		7,913		8,708			(840)				0010
.102422A MXEA ASIAN09/28/|.102422A|M XEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	09/28/2023	428	708,019	1654.25		18,764		15,033		27,658			(3,730)				0010
.102422T PDLV5E EUR010/14|.102422T|PDL V5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2022	10/14/2024	4,980	1,912,717	384.1		56,425		51,167		58,709			(5,258)				0010
.102422J MXEA EUR010/16/2|.102422J|M XEA EURO 10/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/24/2022	10/16/2023	675	1,127,682	1670.64		35,890		29,116		47,649			(6,774)				0010
.D102822 EEJ EUR010/30/23|.D102822| EEJ EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	4,051	580,000	143.184753		10,672		8,879		8,101			(1,793)				0010
.P102822 SPX EUR010/30/23|.P102822| SPX EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	1,775	6,925,000	3901.06		143,348		119,259		142,425			(24,089)				0010
.102822G EEJ EUR010/23/23|.102822G| EEJ EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/23/2023	4,572	630,000	137.79		20,727		17,175		19,444			(3,552)				0010
.Q102822 SPX EUR010/30/23|.Q102822| SPX EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	3,382	13,195,000	3901.06		294,512		245,021		291,958			(49,491)				0010
.102822F EEJ EUR010/16/23|.102822F| EEJ EURO 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/16/2023	1,922	265,000	137.85		8,639		7,129		8,062			(1,510)				0010
.E102822 EEJ EUR010/30/23|.E102822| EEJ EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	6,558	945,000	144.089488		15,593		12,972		11,330			(2,620)				0010
.102822E EEJ EUR010/09/23|.102822E| EEJ EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/09/2023	7,710	1,075,000	139.43		29,025		23,848		25,810			(5,177)				0010
.F102822 EEJ EQFWD10/30/2|.F102822| EEJ EQFWD 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	11,557	1,600,000	138.44		16,000		13,311		45,407			(2,689)				0010
.102822D EEJ EUR009/28/23|.102822D| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	09/28/2023	3,101	430,000	138.65		12,169		9,926		11,297			(2,243)				0010
.K102822 SPX ASIAN10/30/2|.K102822| SPX ASIAN 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/28/2022	10/30/2023	417	1,625,000	3901.06		52,163		43,397		43,592			(8,766)				0010
.L102822 SPX ASIAN10/30/2|.L102822| SPX ASIAN 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/28/2022	10/30/2023	693	2,705,000	3901.06		104,684		87,092		82,809			(17,591)				0010
.J102822 SPX ASIAN10/30/2|.J102822| SPX ASIAN 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/28/2022	10/30/2023	610	2,380,000	3901.06		64,022		53,263		54,725			(10,759)				0010
.M102822 SPX EUR010/30/23|.M102822| SPX EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	6,242	24,350,000	3901.06		278,077		231,348		275,796			(46,729)				0010
.102822S EEJ EUR010/30/23|.102822S| EEJ EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	4,023	560,000	139.19		13,888		11,554		12,875			(2,334)				0010
.W102822 SPX EUR010/30/23|.W102822| SPX EURO 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	850	3,315,000	3901.06		123,848		103,036		120,600			(20,812)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102822L EEJ EUR010/30/23|.102822L| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	9,268	1,290,000	139.19		24,381		20,284		22,348			(4,097)				0010
.102822Y EEJ EUR010/23/23|.102822Y| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/23/2023	4,137	570,000	137.79		19,152		15,870		17,669			(3,282)				0010
.I102822 SPX ASIAN10/30/2|.I102822| SPX ASIAN 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/28/2022	10/30/2023	695	2,710,000	3901.06		58,807		48,925		51,456			(9,882)				0010
.102822M EEJ EUR010/30/23|.102822M| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	3,197	445,000	139.19		8,900		7,404		8,216			(1,496)				0010
.H102822 SPX ASIAN10/30/2|.H102822| SPX ASIAN 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/28/2022	10/30/2023	1,910	7,450,000	3901.06		83,440		69,418		74,360			(14,022)				0010
.V102822 SPX EUR010/30/23|.V102822| SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	3,153	12,300,000	3901.06		429,516		357,338		419,383			(72,178)				0010
.U102822 SPX EUR010/30/23|.U102822| SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	988	3,855,000	3901.06		124,285		103,400		121,723			(20,885)				0010
.T102822 SPX EUR010/30/23|.T102822| SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	1,993	7,775,000	3901.06		223,609		186,033		219,914			(37,576)				0010
.102822K EEJ EUR010/30/23|.102822K| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	90,021	12,530,000	139.19		229,299		190,767		209,585			(38,532)				0010
.102822W EEJ EUR010/30/23|.102822W| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	2,083	290,000	139.19		8,120		6,755		7,311			(1,365)				0010
.102822C EEJ EUR009/21/23|.102822C| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	09/21/2023	3,139	440,000	140.18		10,516		8,536		9,147			(1,980)				0010
.102822A EEJ EUR008/21/23|.102822A| EEJ EUR0 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	08/21/2023	2,024	290,000	143.3		2,030		1,607		1,434			(423)				0010
.102822X EEJ EUR010/30/23|.102822X| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	5,927	825,000	139.19		23,678		19,699		21,053			(3,979)				0010
.102822V EEJ EUR010/30/23|.102822V| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	23,565	3,280,000	139.19		88,560		73,678		80,874			(14,882)				0010
.102822B EEJ EUR008/28/23|.102822B| EEJ EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	08/28/2023	3,109	445,000	143.14		6,898		5,495		5,173			(1,402)				0010
.102822N EEJ EUR010/30/23|.102822N| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	14,261	1,985,000	139.19		41,288		34,350		38,276			(6,938)				0010
.Y102822 SPX EUR010/30/23|.Y102822| SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	666	2,600,000	3901.06		122,018		101,514		117,224			(20,504)				0010
.102822U EEJ EUR010/30/23|.102822U| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	73,856	10,280,000	139.19		271,392		225,786		249,351			(45,606)				0010
.S102822 SPX EUR010/30/23|.S102822| SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	2,622	10,230,000	3901.06		278,768		231,922		274,623			(46,845)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102822I EEJ EUR010/30/23|.102822I|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	2,874	400,000	139.19		5,720		4,759		5,034			(961)				0010
.A102822 EEJ EUR010/30/23|.A102822|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	4,372	610,000	139.524056		17,202		14,311		14,912			(2,891)				0010
.1028220 EEJ EUR010/30/23|.1028220|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	16,237	2,260,000	139.19		48,816		40,613		45,396			(8,203)				0010
.102822J EEJ EUR010/30/23|.102822J|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	35,096	4,885,000	139.19		81,091		67,464		73,237			(13,627)				0010
.N102822 SPX EUR010/30/23|.N102822|SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	1,944	7,585,000	3901.06		125,228		104,184		124,750			(21,044)				0010
.R102822 SPX EUR010/30/23|.R102822|SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	1,138	4,440,000	3901.06		111,266		92,569		109,904			(18,698)				0010
.102822T EEJ EUR010/30/23|.102822T|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	1,688	235,000	139.19		5,969		4,966		5,512			(1,003)				0010
.102822P EEJ EUR010/30/23|.102822P|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	9,052	1,260,000	139.19		28,476		23,691		26,454			(4,785)				0010
.X102822 SPX EUR010/30/23|.X102822|SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	397	1,550,000	3901.06		62,930		52,355		61,054			(10,575)				0010
.1028220 EEJ EUR010/30/23|.1028220|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	33,982	4,730,000	139.19		109,263		90,902		101,545			(18,361)				0010
.102822H EEJ EUR010/30/23|.102822H|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	15,159	2,110,000	139.19		22,366		18,608		18,210			(3,758)				0010
.102822Z EEJ EUR010/30/23|.102822Z|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	3,664	510,000	139.19		14,892		12,389		13,062			(2,503)				0010
.C102822 EEJ EUR010/30/23|.C102822|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	14,834	2,105,000	141.904205		45,258		37,652		36,137			(7,605)				0010
.O102822 SPX EUR010/30/23|.O102822|SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	291	1,135,000	3901.06		20,623		17,157		20,545			(3,466)				0010
.B102822 EEJ EUR010/30/23|.B102822|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	11,715	1,655,000	141.27785		38,231		31,806		31,298			(6,424)				0010
.Z102822 SPX EUR010/30/23|.Z102822|SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	1,306	5,095,000	3901.06		271,513		225,886		258,047			(45,626)				0010
.102822R EEJ EUR010/30/23|.102822R|EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	40,664	5,660,000	139.19		134,142		111,600		124,760			(22,542)				0010
.103122A SGIXCGMS EUR010/|.103122A|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/31/2022	10/30/2023	2,463	799,380	324.55		18,128		15,123		12,858			(3,005)				0010
.103122F PDLV5E EUR010/28|.103122F|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TIWEFA76	10/31/2022	10/28/2024	7,362	2,846,090	386.59		83,106		76,238		78,587			(6,868)				0010

SCHEDULE DB - PART A - SECTION 1

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

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)
.103122C PDLV5E EUR009/21|.103122C|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/31/2022	09/21/2023	676	265,950	393.31		3,511		2,858		3,130			(652)				0010
.103122E PDLV5E EUR010/30|.103122E|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/31/2022	10/30/2023	14,277	5,519,428	386.59		115,908		96,697		111,983			(19,211)				0010
.103122B SGIXCGMS EUR010/|.103122B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	10/31/2022	10/28/2024	6,654	2,159,627	324.55		68,538		62,874		48,632			(5,664)				0010
.103122D PDLV5E EUR010/30|.103122D|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	10/31/2022	10/30/2023	1,184	457,888	386.59		9,020		7,525		8,869			(1,495)				0010
.A011072 PDLV5E EUR010/30|.A011072|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	10/30/2023	3,614	1,396,956	386.59		26,123		22,223		28,479			(3,900)				0010
.110722B EEJ EUR010/30/23|.110722B| EEJ EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	10/30/2023	2,479	345,000	139.19		9,729		8,277		8,805			(1,453)				0010
.T110722 SPX EUR011/07/23|.T110722| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	897	3,415,000	3806.8		140,596		120,068		149,256			(20,528)				0010
.V110722 SPX EUR011/07/23|.V110722| SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	2,162	8,230,000	3806.8		438,988		374,894		464,269			(64,095)				0010
.110722C EEJ EUR011/07/23|.110722C| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	17,700	2,460,000	138.98		26,322		22,479		21,831			(3,843)				0010
.AN11072 PDLV5E EUR010/23|.AN11072|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	10/23/2023	3,487	1,337,327	383.53		29,421		24,940		32,682			(4,481)				0010
.110722D EEJ EUR011/07/23|.110722D| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	49,252	6,845,000	138.98		112,943		96,452		104,322			(16,490)				0010
.110722E EEJ EUR011/07/23|.110722E| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	20,291	2,820,000	138.98		48,504		41,422		45,005			(7,082)				0010
.AR11072 PDLV5E EUR011/07|.AR11072|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	11/07/2023	1,679	644,764	383.98		13,927		11,894		15,394			(2,033)				0010
.B110722 EEJ EUR011/07/23|.B110722| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	5,033	720,000	143.052114		13,104		11,191		10,487			(1,913)				0010
.C110722 EEJ EUR011/07/23|.C110722| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	14,805	2,130,000	143.872096		34,932		29,832		27,101			(5,100)				0010
.AQ11072 PDLV5E EUR010/21|.AQ11072|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	10/21/2024	3,240	1,242,639	383.53		37,528		34,734		39,087			(2,793)				0010
.110722A EEJ EUR010/23/23|.110722A| EEJ EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	10/23/2023	2,380	328,000	137.79		10,726		9,092		10,123			(1,634)				0010
.AP11072 PDLV5E EUR010/07|.AP11072|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/07/2022	10/07/2024	1,977	761,955	385.33		21,259		19,644		22,035			(1,614)				0010
.110722I EEJ EUR011/07/23|.110722I| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	24,752	3,440,000	138.98		71,552		61,105		68,371			(10,447)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A110722 EEJ EUR011/07/23|.A110722|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	14,117	2,000,000	141.676212		43,000		36,722		36,172			(6,278)				0010
.110722H EEJ EUR011/07/23|.110722H|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	10,037	1,395,000	138.98		27,342		23,350		25,880			(3,992)				0010
.AS11072 PDLV5E EUR011/07|.AS11072|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2022	11/07/2023	22,135	8,499,224	383.98		186,133		158,957		205,510			(27,176)				0010
.110722Z EEJ EUR011/07/23|.110722Z|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	5,813	820,000	141.0647		18,942		16,176		16,262			(2,766)				0010
.AT11072 PDLV5E EUR011/07|.AT11072|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2022	11/07/2024	13,278	5,098,494	383.98		153,465		142,307		159,121			(11,157)				0010
.110722G EEJ EUR011/07/23|.110722G|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	65,009	9,035,000	138.98		169,858		145,058		160,170			(24,800)				0010
.110722P EEJ EUR011/07/23|.110722P|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	90,301	12,550,000	138.98		330,065		281,874		315,329			(48,191)				0010
.110722F EEJ EUR011/07/23|.110722F|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	11,476	1,595,000	138.98		28,232		24,110		26,466			(4,122)				0010
.AL11072 PDLV5E EUR009/07|.AL11072|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2022	09/07/2023	579	231,382	399.76		1,573		1,297		1,500			(276)				0010
.AM11072 PDLV5E EUR010/09|.AM11072|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/07/2022	10/09/2023	1,137	438,066	385.33		8,542		7,187		9,438			(1,356)				0010
.I110722 SPX EUR011/07/23|.I110722|SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	7,328	27,895,000	3806.8		327,487		279,672		336,516			(47,815)				0010
.110722S EEJ EUR011/07/23|.110722S|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	2,986	415,000	138.98		11,869		10,136		11,017			(1,733)				0010
.H110722 SPX ASIAN11/07/2|.H110722|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2022	11/07/2023	866	3,295,000	3806.8		122,574		104,678		127,982			(17,896)				0010
.110722R EEJ EUR011/07/23|.110722R|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	2,267	315,000	138.98		8,915		7,613		8,314			(1,302)				0010
.110722M EEJ EUR011/07/23|.110722M|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	51,626	7,175,000	138.98		170,048		145,220		163,232			(24,828)				0010
.110722N EEJ EUR011/07/23|.110722N|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	5,612	780,000	138.98		19,266		16,453		18,528			(2,813)				0010
.1107220 EEJ EUR011/07/23|.1107220|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	1,799	250,000	138.98		6,375		5,444		6,116			(931)				0010
.110722L EEJ EUR011/07/23|.110722L|EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	11/07/2023	42,272	5,875,000	138.98		135,125		115,396		130,001			(19,729)				0010
.110722U EEJ EUR010/21/24|.110722U|EEJ EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2022	10/21/2024	3,592	495,000	137.79		21,137		19,563		19,137			(1,573)				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)
.110722Q EEJ EUR011/07/23|.110722Q|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 11/07/ ..... .L110722 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 11/07/2023	28,313	3,935,000	..... 138.98	.....	105,852	.....	90,397	.....	 100,605	.....	.....	.....(15,455)	.....	.....	..... 0010 .....
EUR011/07/23|.L110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .110722V EEJ	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	1,366	 5,200,000	..... 3806.8	.....	115,492	.....	98,630	.....	121,625	.....	.....	..... (16,862)	.....	.....	..... 0010 .....
EUR010/30/23|.110722V|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 10/30/ ..... .N110722 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 10/30/2023	5,424	 755,000	..... 139.19	.....	21,593	.....	18,369	.....	19,336	.....	.....	.....(3,224)	.....	.....	..... 0010 .....
EUR011/07/23|.N110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .110722J EEJ	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	2,203	 8,385,000	..... 3806.8	.....	208,954	.....	178,446	.....	220,877	.....	.....	.....(30,508)	.....	.....	..... 0010 .....
EUR011/07/23|.110722J|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 11/07/ ..... .110722K EEJ	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 11/07/2023	 12,700	 1,765,000	..... 138.98	.....	38,124	.....	32,558	.....	36,534	.....	.....	.....(5,566)	.....	.....	..... 0010 .....
EUR011/07/23|.110722K|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 11/07/ ..... .M110722 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 11/07/2023	12,484	 1,735,000	..... 138.98	.....	39,211	.....	33,486	.....	37,668	.....	.....	.....(5,725)	.....	.....	..... 0010 .....
EUR011/07/23|.M110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .110722T EEJ	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	1,937	 7,375,000	..... 3806.8	.....	173,313	.....	 148,008	.....	182,812	.....	.....	.....(25,305)	.....	.....	..... 0010 .....
EUR010/09/23|.110722T|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 10/09/ ..... .AA11072 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 10/09/2023	5,845	 815,000	..... 139.43	.....	22,005	.....	18,513	.....	19,613	.....	.....	.....(3,492)	.....	.....	..... 0010 .....
EQFWD08/07/2|.AA11072|	EQUITY INDEXED ANNUITY																				
SPX EQFWD 08/07 ..... .0110722 SPX	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 08/07/2023	2,627	 10,000,000	..... 3806.8	.....	962,100	.....	773,940	.....	872,440	.....	.....	..... (188,160)	.....	.....	..... 0010 .....
EUR011/07/23|.0110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .110722Y EEJ	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	3,297	 12,550,000	..... 3806.8	.....	342,490	.....	292,484	.....	362,951	.....	.....	.....(50,005)	.....	.....	..... 0010 .....
EUR011/07/23|.110722Y|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 11/07/ ..... .P110722 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 11/07/2023	1,817	 255,000	..... 140.314208	.....	 6,401	.....	 5,466	.....	 5,644	.....	.....	.....(935)	.....	.....	..... 0010 .....
EUR011/07/23|.P110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .110722W EEJ	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	2,465	9,385,000	..... 3806.8	.....	270,570	.....	231,065	.....	287,189	.....	.....	.....(39,505)	.....	.....	..... 0010 .....
EUR010/28/24|.110722W|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 10/28/ ..... .AB11072 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 10/28/2024	2,191	 305,000	..... 139.19	.....	11,621	.....	 10,764	.....	 10,283	.....	.....	..... (857)	.....	.....	..... 0010 .....
EQFWD11/07/2|.AB11072|	EQUITY INDEXED ANNUITY																				
SPX EQFWD 11/07 ..... .110722X EEJ	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	1,970	 7,500,000	..... 3806.8	.....	855,225	.....	730,357	.....	795,543	.....	.....	..... (124,868)	.....	.....	..... 0010 .....
EUR011/07/23|.110722X|	EQUITY INDEXED ANNUITY			JP Morgan Chase																	
EEJ EURO 11/07/ ..... .0110722 SPX	.....	EXH 5	Equity/Index	Bank 7H6GLXDRUGQFU57RNE97	. 11/07/2022	. 11/07/2023	7,983	 1,110,000	..... 139.04949	.....	32,079	.....	27,395	.....	29,310	.....	.....	.....(4,684)	.....	.....	..... 0010 .....
EUR011/07/23|.0110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .D110722 SPX	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	1,463	 5,570,000	..... 3806.8	.....	181,359	.....	154,880	.....	192,875	.....	.....	.....(26,479)	.....	.....	..... 0010 .....
ASIAN11/07/2|.D110722|	EQUITY INDEXED ANNUITY																				
SPX ASIAN 11/07 ..... .R110722 SPX	.....	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 11/07/2022	. 11/07/2023	2,347	8,935,000	..... 3806.8	.....	97,392	.....	83,172	.....	104,406	.....	.....	.....(14,220)	.....	.....	..... 0010 .....
EUR011/07/23|.R110722|	EQUITY INDEXED ANNUITY																				
SPX EURO 11/07/ ..... .E110722 SPX	.....	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	. 11/07/2022	. 11/07/2023	4,144	 15,775,000	..... 3806.8	.....	546,288	.....	466,527	.....	580,739	.....	.....	..... (79,761)	.....	.....	..... 0010 .....
ASIAN11/07/2|.E110722|	EQUITY INDEXED ANNUITY																				
SPX ASIAN 11/07	.....	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 11/07/2022	. 11/07/2023	1,035	3,940,000	..... 3806.8	.....	86,680	.....	 74,024	.....	 92,985	.....	.....	.....(12,656)	.....	.....	..... 0010 .....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F110722 SPX ASIAN11/07/2|.F110722|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2022	11/07/2023	384	1,460,000	3806.8		39,128		33,415		41,811			(5,713)				0010
.S110722 SPX EUR011/07/23|.S110722|SPX EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	2,296	8,740,000	3806.8		320,059		273,328		340,145			(46,730)				0010
.J110722 SPX EUR011/07/23|.J110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	3,058	11,640,000	3806.8		197,764		168,889		206,304			(28,875)				0010
.K110722 SPX EUR011/07/23|.K110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	1,759	6,695,000	3806.8		136,578		116,637		143,377			(19,941)				0010
.G110722 SPX ASIAN11/07/2|.G110722|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2022	11/07/2023	864	3,290,000	3806.8		104,951		89,628		111,143			(15,323)				0010
.U110722 SPX EUR011/07/23|.U110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	474	1,805,000	3806.8		83,680		71,462		88,711			(12,218)				0010
.110822B SGIXCGMS EUR011/|.110822B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	11/08/2022	11/07/2024	7,388	2,382,171	322.42		80,238		74,507		60,528			(5,731)				0010
.110822A SGIXCGMS EUR011/|.110822A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	11/08/2022	11/07/2023	4,735	1,526,643	322.42		37,785		32,357		29,344			(5,428)				0010
.1114220 EEJ EUR010/14/24|.111422Q|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	10/14/2024	12,115	1,670,000	137.85		80,327		63,978		63,978			(16,349)				0010
.111422Z EEJ EUR011/14/24|.111422Z|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2024	25,868	3,630,000	140.33		141,570		109,968		109,968			(31,602)				0010
.P111422 SPX EUR011/14/23|.P111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	2,220	8,785,000	3957.25		322,410		291,938		291,938			(30,471)				0010
.V111422 SPX EUR011/14/23|.V111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,529	6,050,000	3957.25		294,030		261,480		261,480			(32,550)				0010
.N111422 SPX EUR011/14/23|.N111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	404	1,600,000	3957.25		49,440		44,928		44,928			(4,512)				0010
.U111422 SPX EUR011/14/23|.U111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	274	1,085,000	3957.25		49,476		44,226		44,226			(5,250)				0010
.AD11142 PDLV5E EUR011/14|.AD11142|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2022	11/14/2023	26,186	10,181,905	388.83		224,002		181,269		181,269			(42,733)				0010
.X111422 SPX EUR011/14/24|.X111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2024	382	1,510,000	3957.25		246,432		197,967		197,967			(48,466)				0010
.R111422 SPX EUR011/14/23|.R111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	443	1,755,000	3957.25		70,551		63,564		63,564			(6,987)				0010
.111422Y EEJ EUR011/14/23|.111422Y|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	63,564	8,920,000	140.33		260,464		196,981		196,981			(63,483)				0010
.S111422 SPX EUR011/14/23|.S111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	8,430	33,360,000	3957.25		1,417,800		1,274,871		1,274,871			(142,929)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.AE11142 PDLV5E EUR011/14|.AE11142|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	11/14/2022	11/14/2024	7,862	3,056,806	388.83		92,621		86,777		76,951			(5,844)				0010
.H111422 SPX EUR011/14/23|.H111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,559	6,170,000	3957.25		107,975		94,292		98,910			(13,683)				0010
.T111422 SPX EUR011/14/23|.T111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	345	1,365,000	3957.25		60,470		52,807		54,098			(7,663)				0010
.111422N EEJ EUR011/14/23|.111422N|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	2,637	370,000	140.33		9,472		8,272		7,581			(1,200)				0010
.111422B EEJ EUR011/14/23|.111422B|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	9,870	1,385,000	140.33		14,820		12,942		10,626			(1,878)				0010
.A111422 EEJ EQFWD11/14/2|.A111422|EEJ EQFWD 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	12,073	1,690,000	139.98		16,900		14,758		39,123			(2,142)				0010
.111422M EEJ EUR011/14/23|.111422M|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	1,995	280,000	140.33		6,944		6,064		5,580			(880)				0010
.111422C EEJ EUR011/14/23|.111422C|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	2,850	400,000	140.33		6,080		5,310		4,773			(770)				0010
.G111422 SPX EUR011/14/23|.G111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	4,120	16,305,000	3957.25		192,399		168,018		177,332			(24,381)				0010
.111422X EEJ EUR011/14/23|.111422X|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	9,983	1,450,000	145.24155		23,925		20,893		14,719			(3,032)				0010
.111422D EEJ EUR011/14/23|.111422D|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	16,141	2,265,000	140.33		37,599		32,834		29,711			(4,765)				0010
.111422P EEJ EUR011/14/23|.111422P|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	16,818	2,360,000	140.33		63,720		55,645		50,300			(8,075)				0010
.111422E EEJ EUR011/14/23|.111422E|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	11,936	1,675,000	140.33		29,145		25,452		23,178			(3,693)				0010
.1114220 EEJ EUR011/14/23|.1114220|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	38,160	5,355,000	140.33		141,372		123,457		112,315			(17,915)				0010
.D111422 SPX ASIAN11/14/2|.D111422|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,084	4,290,000	3957.25		99,528		86,916		77,782			(12,612)				0010
.111422L EEJ EUR011/14/23|.111422L|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	23,694	3,325,000	140.33		78,803		68,817		63,640			(9,986)				0010
.E111422 SPX ASIAN11/14/2|.E111422|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	734	2,905,000	3957.25		92,379		80,673		69,599			(11,706)				0010
.0111422 SPX EUR011/14/23|.0111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	2,532	10,020,000	3957.25		351,702		307,134		319,276			(44,568)				0010
.111422W EEJ EUR011/14/23|.111422W|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	2,038	295,000	144.750395		5,163		4,508		3,260			(654)				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)
.F111422 SPX ASIAN11/14/2|.F111422|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	414	1,640,000	3957.25		64,616		56,428		45,952			(8,188)				0010
.111422V EEJ EUR011/14/23|.111422V|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	1,940	280,000	144.301339		5,180		4,524		3,339			(656)				0010
.111422A EEJ EUR011/07/23|.111422A|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/07/2023	13,923	1,935,000	138.98		65,210		56,784		51,104			(8,426)				0010
.111422U EEJ EUR011/14/23|.111422U|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	10,521	1,505,000	143.052402		32,358		28,257		22,032			(4,100)				0010
.111422K EEJ EUR011/14/23|.111422K|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	20,630	2,895,000	140.33		66,875		58,400		54,021			(8,474)				0010
.111422H EEJ EUR011/14/23|.111422H|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	6,663	935,000	140.33		19,448		16,984		15,700			(2,464)				0010
.Y111422 PDLV5E EUR010/30|.Y111422|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2022	10/30/2023	1,588	613,978	386.59		14,920		12,948		12,371			(1,972)				0010
.111422T EEJ EUR011/14/23|.111422T|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	5,097	725,000	142.252521		17,110		14,942		12,036			(2,168)				0010
.111422G EEJ EUR011/14/23|.111422G|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	3,242	455,000	140.33		8,918		7,788		7,171			(1,130)				0010
.Z111422 PDLV5E EUR011/07|.Z111422|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2022	11/07/2023	7,073	2,715,858	383.98		75,772		65,982		64,777			(9,791)				0010
.L111422 SPX EUR011/14/23|.L111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	2,500	9,895,000	3957.25		277,060		241,950		252,249			(35,110)				0010
.111422F EEJ EUR011/14/23|.111422F|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	55,441	7,780,000	140.33		146,264		127,729		117,504			(18,535)				0010
.W111422 SPX EUR011/14/23|.W111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	378	1,495,000	3957.25		81,029		70,761		71,517			(10,268)				0010
.M111422 SPX EUR011/14/23|.M111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,923	7,610,000	3957.25		224,495		196,047		204,417			(28,448)				0010
.C111422 SPX ASIAN11/14/2|.C111422|SPX ASIAN 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,473	5,830,000	3957.25		67,628		59,058		54,981			(8,570)				0010
.AA11142 PDLV5E EUR011/07|.AA11142|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2022	11/07/2024	4,004	1,537,359	383.98		55,037		51,531		47,328			(3,507)				0010
.J111422 SPX EUR011/14/23|.J111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	2,128	8,420,000	3957.25		202,922		177,207		185,194			(25,715)				0010
.111422J EEJ EUR011/14/23|.111422J|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	17,815	2,500,000	140.33		56,500		49,340		45,716			(7,160)				0010
.K111422 SPX EUR011/14/23|.K111422|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,493	5,910,000	3957.25		153,069		133,672		139,713			(19,397)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Q111422 SPX EUR011/14/23|.Q111422| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	1,500	5,935,000	3957.25		221,969		193,841		201,120			(28,128)				0010
.111422R EEJ EUR011/07/24|.111422R| EEJ EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/07/2024	2,087	290,000	138.98		12,905		12,083		10,045			(822)				0010
.AC11142 PDLV5E EUR011/14|.AC11142|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2022	11/14/2023	8,330	3,239,063	388.83		71,259		62,229		57,665			(9,030)				0010
.111422S EEJ EUR011/14/23|.111422S| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	6,225	875,000	140.568561		24,850		21,701		18,675			(3,149)				0010
.AB11142 PDLV5E EUR011/14|.AB11142|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/14/2022	11/14/2023	946	367,849	388.83		6,952		6,071		5,843			(881)				0010
.111422I EEJ EUR011/14/23|.111422I| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	3,171	445,000	140.33		9,568		8,355		7,752			(1,212)				0010
.I111422 SPX EUR011/14/23|.I111422| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2022	11/14/2023	2,118	8,380,000	3957.25		186,874		163,193		170,738			(23,681)				0010
.111522B SGIXCGMS EUR011/|.111522B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	11/15/2022	11/14/2024	3,104	1,013,737	326.62		34,017		31,914		20,548			(2,103)				0010
.111522A SGIXCGMS EUR011/|.111522A|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLQOF39	11/15/2022	11/14/2023	1,392	454,795	326.62		11,126		9,743		6,328			(1,383)				0010
.112122U EEJ EUR011/21/23|.112122U| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	3,114	450,000	144.4902		8,370		7,471		5,283			(899)				0010
.112122T EEJ EUR011/21/23|.112122T| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	10,686	1,530,000	143.18355		33,201		29,634		22,226			(3,567)				0010
.112122S EEJ EUR011/21/23|.112122S| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	2,210	315,000	142.50915		7,403		6,607		5,086			(795)				0010
.112122R EEJ EUR011/21/23|.112122R| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	2,237	315,000	140.79505		8,946		7,985		6,565			(961)				0010
.M112122 SPX EUR011/21/23|.M112122| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	2,308	9,115,000	3949.94		346,015		308,839		313,215			(37,175)				0010
.N112122 SPX EUR011/21/23|.N112122| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	590	2,330,000	3949.94		108,792		97,104		97,131			(11,688)				0010
.L112122 SPX EUR011/21/23|.L112122| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	2,270	8,965,000	3949.94		321,350		286,825		291,388			(34,525)				0010
.0112122 SPX EUR011/21/23|.0112122| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	610	2,410,000	3949.94		132,393		118,169		116,778			(14,224)				0010
.J112122 SPX EUR011/21/23|.J112122| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,999	7,895,000	3949.94		236,668		211,241		215,580			(25,427)				0010
.1121222 SPX ASIAN11/21/2|.1121222| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	434	1,715,000	3949.94		47,415		42,320		36,642			(5,094)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A112122 SPX ASIAN11/21/2|.A112122| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	814	3,215,000	3949.94		106,047		94,653		79,677			(11,393)				0010
.K112122 SPX EUR011/21/23|.K112122| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,127	4,450,000	3949.94		151,741		135,438		137,778			(16,303)				0010
.H112122 SPX EUR011/21/23|.H112122| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,781	7,035,000	3949.94		182,600		162,982		166,840			(19,618)				0010
.I112122 SPX EUR011/21/23|.I112122| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	3,109	12,280,000	3949.94		346,468		309,244		316,020			(37,224)				0010
.112122M EEJ EUR011/21/23|.112122M| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	3,808	535,000	140.5		13,375		11,938		10,512			(1,437)				0010
.112122N EEJ EUR011/21/23|.112122N| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	43,167	6,065,000	140.5		160,723		143,455		125,030			(17,268)				0010
.112122K EEJ EUR011/21/23|.112122K| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	44,555	6,260,000	140.5		143,980		128,511		114,158			(15,469)				0010
.112122L EEJ EUR011/21/23|.112122L| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	33,915	4,765,000	140.5		113,407		101,223		89,589			(12,184)				0010
.1121220 EEJ EUR011/21/23|.112122Q| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	4,306	605,000	140.5		17,727		15,822		13,150			(1,905)				0010
.112122P EEJ EUR011/21/23|.112122P| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	1,744	245,000	140.5		7,007		6,254		5,289			(753)				0010
.112122X SPX ASIAN11/21/2|.112122X| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,619	6,395,000	3949.94		73,184		65,322		59,413			(7,863)				0010
.1121220 EEJ EUR011/21/23|.112122O| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	10,356	1,455,000	140.5		39,431		35,194		30,478			(4,236)				0010
.112122Y SPX ASIAN11/21/2|.112122Y| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	670	2,645,000	3949.94		56,833		50,727		44,890			(6,106)				0010
.112122I EEJ EUR011/21/23|.112122I| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	5,765	810,000	140.5		17,577		15,689		13,888			(1,888)				0010
.112122J EEJ EUR011/21/23|.112122J| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	12,705	1,785,000	140.5		39,806		35,529		31,551			(4,277)				0010
.112122H EEJ EUR011/21/23|.112122H| EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	9,004	1,265,000	140.5		26,439		23,598		20,874			(2,841)				0010
.B112122 SPX ASIAN11/21/2|.B112122| SPX ASIAN 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	652	2,575,000	3949.94		98,648		88,050		71,399			(10,599)				0010
.C112122 SPX EUR011/21/23|.C112122| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	6,565	25,930,000	3949.94		309,786		276,503		286,575			(33,283)				0010
.F112122 SPX EUR011/21/23|.F112122| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,465	5,785,000	3949.94		132,563		118,321		121,418			(14,242)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G112122 SPX EUR011/21/23|.G112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,323	5,225,000	3949.94		126,732		113,117		115,951			(13,616)				0010
.D112122 SPX EUR011/21/23|.D112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,561	6,165,000	3949.94		107,943		96,346		99,313			(11,597)				0010
.E112122 SPX EUR011/21/23|.E112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	1,261	4,980,000	3949.94		104,690		93,442		96,031			(11,248)				0010
.112122B EEJ EUR011/14/23|.112122B|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/14/2023	6,948	975,000	140.33		27,690		24,657		21,367			(3,033)				0010
.112122C EEJ EUR011/21/23|.112122C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	9,929	1,395,000	140.5		15,066		13,447		10,594			(1,619)				0010
.112122W EEJ EUR011/21/24|.112122W|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2024	2,100	295,000	140.5		11,505		10,890		8,818			(615)				0010
.112122V EEJ EUR011/21/23|.112122V|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	10,933	1,590,000	145.43155		26,394		23,558		15,900			(2,836)				0010
.112122A EEJ EUR011/07/23|.112122A|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/07/2023	2,554	355,000	138.98		11,786		10,469		9,424			(1,317)				0010
.112122F EEJ EUR011/21/23|.112122F|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	38,719	5,440,000	140.5		102,816		91,770		80,655			(11,046)				0010
.112122G EEJ EUR011/21/23|.112122G|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	1,957	275,000	140.5		5,500		4,909		4,327			(591)				0010
.112122D EEJ EUR011/21/23|.112122D|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	22,491	3,160,000	140.5		52,140		46,538		40,474			(5,602)				0010
.112122E EEJ EUR011/21/23|.112122E|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/21/2022	11/21/2023	7,758	1,090,000	140.5		19,075		17,026		14,850			(2,049)				0010
.112222M SGIXCGMS EUR011/|.112222M|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	11/22/2022	11/21/2023	2,982	975,976	327.31		23,735		21,303		12,979			(2,433)				0010
.112222S PDLV5E EUR011/14|.112222S|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/14/2024	3,022	1,174,861	388.83		37,361		35,441		29,506			(1,920)				0010
.112222T PDLV5E EUR011/21|.112222T|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/22/2022	11/21/2023	1,078	420,109	389.75		7,856		7,051		6,129			(805)				0010
.112222U PDLV5E EUR011/21|.112222U|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/22/2022	11/21/2023	8,540	3,328,418	389.75		75,222		67,512		56,199			(7,710)				0010
.112222V PDLV5E EUR011/21|.112222V|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/21/2024	5,470	2,132,122	389.75		65,883		62,530		51,667			(3,353)				0010
.112222O PDLV5E EUR010/09|.112222O|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/22/2022	10/09/2023	1,559	600,710	385.33		16,339		14,438		12,776			(1,901)				0010
.112222P PDLV5E EUR011/14|.112222P|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/14/2023	5,885	2,288,164	388.83		53,772		48,152		40,640			(5,620)				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)
.112222Q PDLV5E EUR010/21|.112222Q|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/22/2022	10/21/2024	1,067	409,097	383.53		15,546		14,719		12,703			(826)				0010
.112222R PDLV5E EUR011/07|.112222R|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/07/2024	4,938	1,896,208	383.98		71,487		67,777		58,303			(3,710)				0010
.112222B MXEA ASIAN11/07/|.112222B|M XEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/07/2023	885	1,588,619	1795.05		53,587		47,873		55,332			(5,714)				0010
.112222C MXEA ASIAN11/14/|.112222C|M XEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/14/2023	742	1,419,862	1913.56		37,768		33,820		39,120			(3,947)				0010
.112222L MXEA EUR011/21/2|.112222L|M XEA EUR0 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/21/2023	1,102	2,091,034	1897.49		62,715		56,287		61,137			(6,428)				0010
.112222A MXEA ASIAN10/30/|.112222A|M XEA ASIAN 10/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	10/30/2023	620	1,084,330	1748.92		42,129		37,531		43,349			(4,598)				0010
.112222K MXEA EUR011/21/2|.112222K|M XEA EUR0 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/21/2023	578	1,096,749	1897.49		15,594		13,996		14,907			(1,598)				0010
.112222J MXEA EUR011/14/2|.112222J|M XEA EUR0 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/14/2023	1,056	2,020,719	1913.56		61,396		54,979		57,522			(6,417)				0010
.112222I MXEA EUR011/14/2|.112222I|M XEA EUR0 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/14/2023	579	1,107,951	1913.56		18,771		16,809		17,965			(1,962)				0010
.112222H MXEA EUR011/07/2|.112222H|M XEA EUR0 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/07/2023	1,633	2,931,317	1795.05		113,673		101,552		108,884			(12,121)				0010
.112222G MXEA EUR011/07/2|.112222G|M XEA EUR0 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/07/2023	1,441	2,586,667	1795.05		53,533		47,825		52,144			(5,708)				0010
.112222N SGIXCGMS EUR011/|.112222N|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2022	11/21/2024	4,809	1,573,906	327.31		52,510		49,838		30,828			(2,672)				0010
.112222F MXEA EUR010/30/2|.112222F|M XEA EUR0 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	10/30/2023	1,193	2,086,462	1748.92		85,192		75,894		81,945			(9,298)				0010
.112222D MXEA ASIAN11/21/|.112222D|M XEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	11/21/2023	735	1,394,655	1897.49		35,023		31,433		35,873			(3,590)				0010
.112222E MXEA EUR010/30/2|.112222E|M XEA EUR0 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2022	10/30/2023	901	1,575,777	1748.92		31,895		28,414		30,828			(3,481)				0010
.112822Y SPX ASIAN11/28/2|.112822Y| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	716	2,840,000	3963.94		68,529		62,488		50,957			(6,041)				0010
.R112822 SPX EUR008/28/23|.R112822| SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/28/2023	1,578	6,359,980	4030.61		215,418		189,981		169,935			(25,437)				0010
.112822S EEJ EUR011/28/23|.112822S| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	10,344	1,480,000	143.076962		33,004		30,095		22,088			(2,909)				0010
.112822Q EEJ EUR011/28/23|.112822Q| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	3,907	550,000	140.77063		15,895		14,494		11,581			(1,401)				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)
.1128220 EEJ EUR011/21/23|.1128220| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/21/2023	2,242	315,000	140.5		9,765		8,887		6,847			(878)				0010
.N112822 SPX EUR008/21/23|.N112822| SPX EUR0 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/21/2023	923	3,819,985	4137.99		116,548		102,421		84,570			(14,127)				0010
.C112822 SPX EUR011/28/23|.C112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	5,467	21,670,000	3963.94		260,257		237,314		234,975			(22,943)				0010
.112822M EEJ EUR011/28/23|.112822M| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	10,169	1,430,000	140.63		38,753		35,337		29,605			(3,416)				0010
.112822K EEJ EUR011/28/23|.112822K| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	6,258	880,000	140.63		22,440		20,462		17,353			(1,978)				0010
.A112822 SPX ASIAN11/28/2|.A112822| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	772	3,060,000	3963.94		103,064		93,978		72,953			(9,086)				0010
.112822I EEJ EUR011/28/23|.112822I| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	15,857	2,230,000	140.63		51,736		47,175		40,318			(4,561)				0010
.112822E EEJ EUR011/28/23|.112822E| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	75,980	10,685,000	140.63		203,015		185,118		156,772			(17,897)				0010
.112822G EEJ EUR011/28/23|.112822G| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	3,164	445,000	140.63		9,345		8,521		7,292			(824)				0010
.B112822 SPX ASIAN11/28/2|.B112822| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	522	2,070,000	3963.94		81,061		73,915		55,337			(7,146)				0010
.G112822 SPX EUR011/28/23|.G112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	2,548	10,100,000	3963.94		284,113		259,067		255,514			(25,046)				0010
.E112822 SPX EUR011/28/23|.E112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	2,794	11,075,000	3963.94		266,465		242,975		240,224			(23,490)				0010
.K112822 SPX EUR011/28/23|.K112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	537	2,130,000	3963.94		106,670		97,267		93,151			(9,403)				0010
.I112822 SPX EUR011/28/23|.I112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	3,082	12,215,000	3963.94		434,854		396,520		388,868			(38,334)				0010
.112822A EEJ EUR011/21/23|.112822A| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/21/2023	2,555	359,000	140.5		10,914		9,933		7,776			(981)				0010
.112822C EEJ EUR011/28/23|.112822C| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	34,630	4,870,000	140.63		81,329		74,160		62,133			(7,170)				0010
.112822V EEJ EQFWD11/28/2|.112822V| EEJ EQFWD 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	9,970	1,400,000	140.42		14,000		12,766		30,885			(1,234)				0010
.112822T EEJ EUR011/28/23|.112822T| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	3,122	450,000	144.14575		8,865		8,084		5,661			(781)				0010
.S112822 SPX EUR008/28/23|.S112822| SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/28/2023	2,245	9,050,009	4030.61		373,576		329,464		288,954			(44,112)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.112822X SPX ASIAN11/28/2|.112822X| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	1,688	6,690,000	3963.94		79,678		72,654		61,160			(7,024)				0010
.112822R EEJ EUR011/28/23|.112822R| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	2,041	290,000	142.120678		7,221		6,584		5,012			(637)				0010
.112822P EEJ EUR011/21/24|.112822P| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/21/2024	3,523	495,000	140.5		20,097		19,206		14,796			(891)				0010
.0112822 SPX EUR008/21/23|.0112822| SPX EUR0 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/21/2023	1,756	7,264,986	4137.99		265,090		232,958		188,704			(32,132)				0010
.112822N EEJ EUR011/14/24|.112822N| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/14/2024	4,668	655,000	140.33		26,855		25,653		19,843			(1,202)				0010
.112822L EEJ EUR011/28/23|.112822L| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	52,300	7,355,000	140.63		194,908		177,726		149,714			(17,182)				0010
.1122822Z SPX ASIAN11/28/2|.1122822| SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	319	1,265,000	3963.94		35,075		31,983		25,753			(3,092)				0010
.112822J EEJ EUR011/28/23|.112822J| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	19,768	2,780,000	140.63		66,164		60,331		51,567			(5,833)				0010
.112822H EEJ EUR011/28/23|.112822H| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	36,585	5,145,000	140.63		116,277		106,027		90,747			(10,250)				0010
.AB11282 SPX EUR010/23/23|.AB11282| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	10/23/2023	2,041	7,661,164	3752.75		449,044		405,101		401,833			(43,943)				0010
.112822D EEJ EUR011/28/23|.112822D| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	10,097	1,420,000	140.63		25,418		23,177		19,613			(2,241)				0010
.Z112822 SPX EUR010/16/23|.Z112822| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	10/16/2023	2,363	8,465,003	3583.07		539,052		485,146		492,542			(53,905)				0010
.112822F EEJ EUR011/28/23|.112822F| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	9,280	1,305,000	140.63		25,578		23,323		19,844			(2,255)				0010
.X112822 SPX EUR009/07/23|.X112822| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	09/07/2023	3,111	12,379,983	3979.87		541,035		479,423		437,455			(61,613)				0010
.V112822 SPX EUR009/07/23|.V112822| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	09/07/2023	1,577	6,274,981	3979.87		229,375		203,254		188,704			(26,121)				0010
.F112822 SPX EUR011/28/23|.F112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	3,688	14,620,000	3963.94		376,611		343,411		339,225			(33,200)				0010
.D112822 SPX EUR011/28/23|.D112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1,495	5,925,000	3963.94		111,449		101,625		100,676			(9,825)				0010
.J112822 SPX EUR011/28/23|.J112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1,757	6,965,000	3963.94		265,227		241,846		236,265			(23,381)				0010
.H112822 SPX EUR011/28/23|.H112822| SPX EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1,799	7,130,000	3963.94		213,544		194,719		191,809			(18,825)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.112822B EEJ EUR011/28/23|.112822B| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	12,124	1,705,000	140.63		18,244		16,635		12,710			(1,608)				0010
.112822U EEJ EUR011/28/23|.112822U| EEJ EUR0 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	7,972	1,160,000	145.509861		19,372		17,664		11,609			(1,708)				0010
.112922D PDLV5E EUR011/21|.112922D|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	11/21/2023	10,431	4,065,659	389.75		91,071		83,118		68,477			(7,953)				0010
.112922A SGIXCGMS EUR011/|.112922A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	11/29/2022	11/28/2023	2,738	899,040	328.36		21,794		19,928		11,095			(1,866)				0010
.112922B SGIXCGMS EUR011/|.112922B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	11/29/2022	11/29/2024	2,408	790,609	328.36		26,365		25,244		14,670			(1,121)				0010
.112922E PDLV5E EUR011/14|.112922E|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	11/14/2024	1,817	706,444	388.83		22,394		21,422		17,698			(972)				0010
.112922F PDLV5E EUR011/21|.112922F|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	11/21/2024	4,111	1,602,306	389.75		49,191		47,076		38,732			(2,115)				0010
.112922G PDLV5E EUR011/28|.112922G|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	11/28/2023	486	189,703	390.72		3,472		3,174		2,694			(297)				0010
.112922H PDLV5E EUR011/28|.112922H|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	11/28/2023	7,234	2,826,522	390.72		60,488		55,308		45,116			(5,180)				0010
.112922I PDLV5E EUR011/29|.112922I|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	11/29/2024	2,120	828,399	390.72		24,686		23,637		19,290			(1,050)				0010
.112922C PDLV5E EUR010/09|.112922C|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/29/2022	10/09/2023	8,688	3,347,753	385.33		90,389		81,408		71,024			(8,981)				0010
.P120722 SPX EUR012/07/23|.P120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	332	1,305,000	3933.92		69,517		65,113		63,070			(4,405)				0010
.S120722 SPX EUR012/07/23|.S120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	679	2,670,000	3933.92		148,345		138,946		134,235			(9,399)				0010
.120722N EEJ EUR004/08/24|.120722N| EEJ EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	04/08/2024	2,036	300,000	147.32		5,610		5,345		2,897			(265)				0010
.1207220 EEJ EUR010/09/23|.1207220| EEJ EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	10/09/2023	2,833	395,000	139.43		14,260		13,181		9,506			(1,079)				0010
.120722P EEJ EUR011/21/23|.120722P| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	11/21/2023	5,836	820,000	140.5		27,552		25,726		17,823			(1,826)				0010
.1207220 EEJ EUR011/21/24|.1207220| EEJ EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	11/21/2024	2,420	340,000	140.5		14,722		14,247		10,163			(475)				0010
.H120722 SPX EUR012/07/23|.H120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	4,437	17,455,000	3933.92		448,594		420,170		415,381			(28,423)				0010
.G120722 SPX EUR012/07/23|.G120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	2,716	10,685,000	3933.92		260,500		243,995		241,198			(16,506)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F120722 SPX EUR012/07/23|.F120722| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1,037	4,080,000	3933.92		92,290		86,442		85,446			(5,848)				0010
.120722R EEJ EUR012/07/23|.120722R| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	3,444	490,000	142.277935		14,161		13,264		8,322			(897)				0010
.120722S EEJ EUR012/07/23|.120722S| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	3,507	505,000	144.012165		12,070		11,305		6,563			(765)				0010
.120722T EEJ EUR012/07/23|.120722T| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	27,621	3,995,000	144.637625		89,089		83,444		46,930			(5,645)				0010
.R120722 SPX EUR012/07/23|.R120722| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	261	1,025,000	3933.92		56,170		52,611		50,874			(3,559)				0010
.120722U EEJ EUR012/07/23|.120722U| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	3,466	505,000	145.70375		9,949		9,318		4,966			(630)				0010
.120722V EEJ EUR012/07/23|.120722V| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	4,370	640,000	146.44293		11,520		10,790		5,540			(730)				0010
.120722W EEJ EUR012/07/23|.120722W| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	14,817	2,180,000	147.12525		36,188		33,895		16,724			(2,293)				0010
.C120722 SPX ASIAN12/07/2|.C120722| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	765	3,010,000	3933.92		119,813		112,222		92,693			(7,591)				0010
.120722C EEJ EUR012/07/23|.120722C| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	5,909	840,000	142.15		14,952		14,005		9,562			(947)				0010
.120722B EEJ EUR012/07/23|.120722B| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	44,495	6,325,000	142.15		105,628		98,935		67,268			(6,693)				0010
.A120722 SPX ASIAN12/07/2|.A120722| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	685	2,695,000	3933.92		68,035		63,725		55,387			(4,311)				0010
.120722A EEJ EUR012/07/23|.120722A| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	17,693	2,515,000	142.15		26,911		25,205		15,734			(1,705)				0010
.B120722 SPX ASIAN12/07/2|.B120722| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	993	3,905,000	3933.92		128,951		120,780		102,763			(8,170)				0010
.E120722 SPX EUR012/07/23|.E120722| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1,279	5,030,000	3933.92		92,502		86,641		85,576			(5,861)				0010
.120722Z SPX ASIAN12/07/2|.120722Z| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023	1,718	6,760,000	3933.92		79,626		74,581		66,507			(5,045)				0010
.D120722 SPX EUR012/07/23|.D120722| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	5,089	20,020,000	3933.92		242,242		226,893		222,290			(15,349)				0010
.120722E EEJ EUR012/07/23|.120722E| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	5,804	825,000	142.15		16,335		15,300		10,477			(1,035)				0010
.120722D EEJ EUR012/07/23|.120722D| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	44,460	6,320,000	142.15		120,080		112,472		76,678			(7,608)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.120722G EEJ EUR012/07/23|.120722G|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	33,486	4,760,000	142.15		107,100		100,314		68,531			(6,786)				0010
.120722H EEJ EUR012/07/23|.120722H|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	19,522	2,775,000	142.15		63,270		59,261		40,538			(4,009)				0010
.120722I EEJ EUR012/07/23|.120722I|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	25,079	3,565,000	142.15		82,708		77,468		52,782			(5,240)				0010
.120722J EEJ EUR012/07/23|.120722J|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	49,490	7,035,000	142.15		167,433		156,824		106,675			(10,609)				0010
.120722K EEJ EUR012/07/23|.120722K|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	6,964	990,000	142.15		24,750		23,182		15,669			(1,568)				0010
.120722L EEJ EUR012/07/23|.120722L|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	73,514	10,450,000	142.15		276,925		259,379		172,556			(17,546)				0010
.120722M EEJ EUR012/07/23|.120722M|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	8,618	1,225,000	142.15		33,443		31,324		20,601			(2,119)				0010
.L120722 SPX EUR012/07/23|.L120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1,722	6,775,000	3933.92		223,372		209,219		206,547			(14,153)				0010
.K120722 SPX EUR012/07/23|.K120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1,554	6,115,000	3933.92		181,065		169,593		167,549			(11,472)				0010
.J120722 SPX EUR012/07/23|.J120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	2,482	9,765,000	3933.92		276,447		258,931		255,944			(17,516)				0010
.I120722 SPX EUR012/07/23|.I120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	1,205	4,740,000	3933.92		128,027		119,915		118,541			(8,112)				0010
.0120722 SPX EUR012/07/23|.0120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	760	2,990,000	3933.92		142,503		133,474		130,179			(9,029)				0010
.N120722 SPX EUR012/07/23|.N120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	2,051	8,070,000	3933.92		306,902		287,457		283,280			(19,446)				0010
.M120722 SPX EUR012/07/23|.M120722|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	2,986	11,745,000	3933.92		421,880		395,150		389,696			(26,731)				0010
.120722F EEJ EUR012/07/23|.120722F|EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2022	12/07/2023	2,533	360,000	142.15		7,524		7,047		4,843			(477)				0010
.120822H PDLV5E EUR012/07|.120822H|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2022	12/07/2023	704	277,399	393.91		4,688		4,428		3,092			(260)				0010
.120822B SGIXCGMS EUR012/|.120822B|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/08/2022	12/09/2024	1,695	562,472	331.93		18,132		17,634		8,551			(498)				0010
.120822A SGIXCGMS EUR012/|.120822A|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/08/2022	12/07/2023	3,631	1,205,088	331.93		27,665		26,128		11,136			(1,537)				0010
.120822E PDLV5E EUR011/07|.120822E|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2022	11/07/2023	1,509	579,262	383.98		19,174		18,012		13,653			(1,162)				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)
.120822C PDLV5E EUR010/09|.120822C|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2022	10/09/2023	4,334	1,670,191	385.33		50,774		47,400		35,147			(3,374)				0010
.120822K PDLV5E EUR012/09|.120822K|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2022	12/09/2024	1,891	744,709	393.91		21,671		21,076		15,002			(595)				0010
.120822I PDLV5E EUR012/07|.120822I|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/08/2022	12/07/2023	7,790	3,068,600	393.91		63,213		59,701		39,676			(3,512)				0010
.120822G PDLV5E EUR011/28|.120822G|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	11/28/2023	765	299,007	390.72		7,236		6,824		4,734			(412)				0010
.120822F PDLV5E EUR011/21|.120822F|PDL V5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	11/21/2023	1,550	604,145	389.75		15,285		14,396		10,093			(889)				0010
.120822D PDLV5E EUR010/09|.120822D|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	10/09/2023	878	338,214	385.33		10,282		9,599		7,117			(683)				0010
.120822L PDLV5E EUR012/09|.120822L|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/09/2024	4,173	1,643,881	393.91		47,837		46,523		33,116			(1,314)				0010
.120822J PDLV5E EUR012/07|.120822J|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/07/2023	8,594	3,385,147	393.91		69,734		65,860		43,769			(3,874)				0010
.S121422 SPX EUR012/14/23|.S121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	2,284	9,125,000	3995.32		336,713		290,249		290,249	(46,463)						0010
.AA12142 SPX EUR012/16/24|.AA12142| SPX EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/16/2024	431	1,720,000	3995.32		270,900		220,673		220,673	(50,227)						0010
.U121422 SPX EUR012/14/23|.U121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	7,844	31,340,000	3995.32		1,363,290		1,162,527		1,162,527	(200,763)						0010
.V121422 SPX EUR012/14/23|.V121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	252	1,005,000	3995.32		46,632		39,604		39,604	(7,028)						0010
.AH12142 PDLV5E EUR012/14|.AH12142|PDL V5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/14/2023	19,210	7,558,167	393.45		166,280		102,228		102,228	(64,051)						0010
.X121422 SPX EUR012/14/23|.X121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,936	7,735,000	3995.32		386,750		326,260		326,260	(60,490)						0010
.C121422 EEJ EUR012/16/24|.C121422| EEJ EUR0 12/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/16/2024	30,214	4,300,000	142.32		170,280		107,658		107,658	(62,622)						0010
.B121422 EEJ EUR012/14/23|.B121422| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	79,434	11,305,000	142.32		334,628		192,844		192,844	(141,784)						0010
.H121422 SPX ASIAN12/14/2|.H121422| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	451	1,800,000	3995.32		75,114		71,803		49,820			(3,311)				0010
.T121422 SPX EUR012/14/23|.T121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,669	6,670,000	3995.32		256,795		245,476		220,452			(11,319)				0010
.121422T EEJ EUR012/07/23|.121422T| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/07/2023	2,814	400,000	142.15		12,240		11,690		6,924			(550)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121422V EEJ EUR012/14/23|.121422V| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	2,104	300,000	142.618872		8,610		8,231		4,895			(380)				0010
.121422S EEJ EUR011/14/24|.121422S| EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	11/14/2024	3,741	525,000	140.33		24,413		23,854		15,904			(559)				0010
.AF12142 PDLV5E EUR012/14|.AF12142|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2022	12/14/2023	7,447	2,930,135	393.45		64,463		61,622		39,632			(2,841)				0010
.121422A EEJ EUR009/21/23|.121422A| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	09/21/2023	5,457	765,000	140.18		26,546		25,023		15,930			(1,522)				0010
.G121422 SPX ASIAN12/14/2|.G121422| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	392	1,565,000	3995.32		60,065		57,417		40,572			(2,647)				0010
.Y121422 SPX EUR012/14/23|.Y121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,012	4,045,000	3995.32		225,307		215,376		188,660			(9,931)				0010
.121422U EEJ EUR012/14/23|.121422U| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	4,602	655,000	142.32		19,388		18,533		11,173			(855)				0010
.AG12142 PDLV5E EUR012/14|.AG12142|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/14/2023	7,634	3,003,790	393.45		66,083		63,171		40,628			(2,913)				0010
.F121422 SPX ASIAN12/14/2|.F121422| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	442	1,765,000	3995.32		58,706		56,118		40,815			(2,588)				0010
.AJ12142 PDLV5E EUR012/16|.AJ12142|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/16/2024	3,097	1,218,399	393.45		37,161		36,348		25,244			(813)				0010
.E121422 SPX ASIAN12/14/2|.E121422| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	747	2,985,000	3995.32		75,816		72,474		54,571			(3,342)				0010
.AB12142 PDLV5E EUR011/21|.AB12142|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	11/21/2023	1,083	422,277	389.75		10,937		10,422		7,060			(515)				0010
.0121422 SPX EUR012/14/23|.0121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,462	5,840,000	3995.32		166,440		159,104		144,923			(7,336)				0010
.AC12142 PDLV5E EUR011/28|.AC12142|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	11/28/2023	5,154	2,013,711	390.72		49,940		47,637		31,904			(2,303)				0010
.121422W EEJ EUR012/14/23|.121422W| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	4,872	700,000	143.686272		17,850		17,063		9,707			(787)				0010
.AD12142 PDLV5E EUR011/29|.AD12142|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	11/29/2024	2,660	1,039,492	390.72		34,511		33,738		24,027			(773)				0010
.P121422 SPX EUR012/14/23|.P121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	2,186	8,735,000	3995.32		262,924		251,335		228,504			(11,589)				0010
.AE12142 PDLV5E EUR012/09|.AE12142|PDL V5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/09/2024	3,230	1,272,225	393.91		37,912		37,074		25,647			(838)				0010
.121422B EEJ EUR012/14/23|.121422B| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	19,323	2,750,000	142.32		29,700		28,391		16,898			(1,309)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121422R EEJ EUR010/07/24 | .121422R | EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	10/07/2024	2,331	325,000	139.43		15,925		15,540		10,565			(385)				0010
.121422C EEJ EUR012/14/23 | .121422C | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	1,792	255,000	142.32		3,876		3,705		2,375			(171)				0010
.Q121422 SPX EUR012/14/23 | .Q121422 | SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,246	4,980,000	3995.32		169,818		162,333		146,787			(7,485)				0010
.R121422 SPX EUR012/14/23 | .R121422 | SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,875	7,490,000	3995.32		271,138		259,187		233,995			(11,951)				0010
.AI12142 PDLV5E EUR012/16 | .AI12142 | PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/14/2022	12/16/2024	971	382,169	393.45		11,656		11,401		7,918			(255)				0010
.W121422 SPX EUR012/14/23 | .W121422 | SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	499	1,995,000	3995.32		98,354		94,018		83,160			(4,335)				0010
.121422Y EEJ EUR012/14/23 | .121422Y | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	15,779	2,285,000	144.8106		51,413		49,146		26,495			(2,266)				0010
.121422X EEJ EUR012/14/23 | .121422X | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	4,993	720,000	144.198624		17,352		16,587		9,211			(765)				0010
.121422D EEJ EUR012/14/23 | .121422D | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	14,510	2,065,000	142.32		34,486		32,965		21,435			(1,520)				0010
.A121422 EEJ EUR012/14/23 | .A121422 | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	10,250	1,510,000	147.315432		25,368		24,250		11,432			(1,118)				0010
.121422Z EEJ EUR012/14/23 | .121422Z | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	3,258	475,000	145.80684		9,548		9,127		4,670			(421)				0010
.121422E EEJ EUR012/14/23 | .121422E | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	12,156	1,730,000	142.32		30,448		29,106		18,912			(1,342)				0010
.121422F EEJ EUR012/14/23 | .121422F | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	5,375	765,000	142.32		14,612		13,967		9,132			(644)				0010
.121422G EEJ EUR012/14/23 | .121422G | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	36,081	5,135,000	142.32		101,160		96,701		63,167			(4,459)				0010
.121422H EEJ EUR012/14/23 | .121422H | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	2,459	350,000	142.32		7,315		6,993		4,593			(322)				0010
.121422I EEJ EUR012/14/23 | .121422I | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	29,160	4,150,000	142.32		93,790		89,656		58,749			(4,134)				0010
.I121422 SPX EUR012/14/23 | .I121422 | SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	5,282	21,105,000	3995.32		255,371		244,115		222,115			(11,256)				0010
.121422J EEJ EUR012/14/23 | .121422J | EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	32,216	4,585,000	142.32		106,831		102,122		66,688			(4,709)				0010
.J121422 SPX EUR012/14/23 | .J121422 | SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,050	4,195,000	3995.32		75,091		71,781		65,349			(3,310)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121422K EEJ EUR012/14/23|.121422K| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	25,963	3,695,000	142.32		88,680		84,771		55,107			(3,909)				0010
.K121422 SPX EUR012/14/23|.K121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	989	3,950,000	3995.32		88,085		84,202		76,869			(3,883)				0010
.121422L EEJ EUR012/14/23|.121422L| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	20,763	2,955,000	142.32		72,398		69,206		44,986			(3,191)				0010
.121422M EEJ EUR012/14/23|.121422M| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	5,235	745,000	142.32		19,221		18,374		11,807			(847)				0010
.Z121422 SPX EUR012/14/23|.Z121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,189	4,750,000	3995.32		266,000		254,275		222,476			(11,725)				0010
.L121422 SPX EUR012/14/23|.L121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,686	6,735,000	3995.32		165,008		157,734		144,000			(7,273)				0010
.M121422 SPX EUR012/14/23|.M121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	3,105	12,405,000	3995.32		321,290		307,128		279,573			(14,162)				0010
.N121422 SPX EUR012/14/23|.N121422| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/14/2022	12/14/2023	1,158	4,625,000	3995.32		125,338		119,813		109,107			(5,525)				0010
.D121422 SPX ASIAN12/14/2|.D121422| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	1,701	6,795,000	3995.32		79,488		75,984		58,805			(3,504)				0010
.121422N EEJ EUR012/14/23|.121422N| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	45,953	6,540,000	142.32		174,618		166,921		106,303			(7,697)				0010
.121422P EEJ EUR012/14/23|.121422P| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	2,705	385,000	142.32		10,857		10,378		6,463			(479)				0010
.121422O EEJ EUR012/14/23|.121422O| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	14,474	2,060,000	142.32		56,238		53,759		33,974			(2,479)				0010
.121422Q EEJ EUR012/14/23|.121422Q| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2022	12/14/2023	2,951	420,000	142.32		12,180		11,643		7,134			(537)				0010
.121522P SGIXCGMS EUR012/|.121522P|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2022	12/16/2024	6,114	2,019,799	330.33		64,936		63,776		33,900			(1,160)				0010
.121522O SGIXCGMS EUR012/|.121522O|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/15/2022	12/14/2023	3,833	1,266,277	330.33		28,942		27,897		13,643			(1,045)				0010
.121522C SPX EUR011/14/23|.121522C| SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2022	11/14/2023	956	3,783,131	3957.25		153,428		142,624		142,624	(10,804)						0010
.121522D SPX EUR012/14/23|.121522D| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/14/2023	836	3,340,088	3995.32		133,192		123,688		123,688	(9,503)						0010
.121522A SPX EUR009/14/23|.121522A| SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2022	09/14/2023	1,014	4,001,254	3946.01		163,132		149,061		149,061	(14,072)						0010
.121522B SPX EUR010/16/23|.121522B| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/16/2023	696	2,493,817	3583.07		130,820		125,818		125,818	(5,002)						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)
.122022G SPX EUR010/30/23 | .122022G | SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	10/30/2023	640	2,495,547	3901.06		136,137		131,773		135,465			(4,363)				0010
.122022H SPX EUR011/07/23 | .122022H | SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	11/07/2023	605	2,304,142	3806.8		134,533		130,329		135,232			(4,204)				0010
.122022I SPX EUR011/14/23 | .122022I | SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	11/14/2023	1,723	6,817,432	3957.25		326,723		316,732		323,947			(9,992)				0010
.122022E SPX EUR011/07/23 | .122022E | SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	11/07/2023	808	3,075,095	3806.8		173,053		167,645		174,127			(5,408)				0010
.122022J SPX EUR011/21/23 | .122022J | SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	11/21/2023	2,570	10,150,082	3949.94		494,689		479,878		491,775			(14,811)				0010
.122022F SPX EUR011/14/23 | .122022F | SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	11/14/2023	1,584	6,266,701	3957.25		298,667		289,533		296,205			(9,134)				0010
.122022D SPX EUR011/07/23 | .122022D | SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	11/07/2023	1,849	7,039,230	3806.8		341,569		330,895		344,015			(10,674)				0010
.122022B SPX EUR010/09/23 | .122022B | SPX EUR0 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	10/09/2023	930	3,385,466	3639.66		203,398		196,408		204,735			(6,990)				0010
.122022C SPX EUR010/30/23 | .122022C | SPX EUR0 10/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	10/30/2023	1,276	4,976,270	3901.06		254,499		246,342		253,989			(8,157)				0010
.122022A SPX EUR009/14/23 | .122022A | SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	09/14/2023	319	1,259,645	3946.01		51,506		49,570		51,247			(1,936)				0010
.M122122 SPX EUR012/21/23 | .M122122 | SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	1,459	5,660,323	3878.44		313,016		305,255		301,281			(7,761)				0010
.N122122 SPX EUR012/21/23 | .N122122 | SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	387	1,500,000	3878.44		82,950		80,893		79,899			(2,057)				0010
.J122122 SPX EUR012/21/23 | .J122122 | SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	1,494	5,795,000	3878.44		220,210		214,750		214,552			(5,460)				0010
.K122122 SPX EUR012/21/23 | .K122122 | SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	373	1,445,000	3878.44		68,927		67,218		66,931			(1,709)				0010
.122122R EEJ EUR012/21/23 | .122122R | EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	3,535	500,000	141.45		14,600		14,238		9,834			(362)				0010
.122122S EEJ EUR012/21/23 | .122122S | EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	2,539	360,000	141.775335		10,152		9,900		6,761			(252)				0010
.122122T EEJ EUR012/21/23 | .122122T | EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	4,048	580,000	143.274705		13,862		13,518		8,737			(344)				0010
.122122U EEJ EUR012/21/23 | .122122U | EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	11,665	1,675,000	143.585895		38,693		37,733		24,063			(959)				0010
.122122A EEJ EUR012/21/23 | .122122A | EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	16,720	2,365,000	141.45		25,306		24,678		16,074			(627)				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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.122122Z SPX ASIAN12/21/2|.122122Z| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/21/2022	12/21/2023	963	3,735,000	3878.44		123,629		120,563		114,931			(3,065)				0010
.A122122 SPX ASIAN12/21/2|.A122122| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/21/2022	12/21/2023	686	2,660,000	3878.44		101,612		99,093		94,150			(2,519)				0010
.122122Q EEJ EUR012/21/23|.122122Q| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	3,888	550,000	141.45		15,620		15,233		10,727			(387)				0010
.122122P EEJ EUR012/21/23|.122122P| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	6,539	925,000	141.45		24,975		24,356		17,483			(619)				0010
.122122O EEJ EUR012/21/23|.122122O| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	50,866	7,195,000	141.45		189,948		185,239		133,789			(4,709)				0010
.H122122 SPX EUR012/21/23|.H122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	2,907	11,275,000	3878.44		334,868		326,565		327,155			(8,303)				0010
.I122122 SPX EUR012/21/23|.I122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	2,818	10,930,000	3878.44		386,922		377,329		376,923			(9,593)				0010
.122122N EEJ EUR012/21/23|.122122N| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	3,712	525,000	141.45		13,493		13,158		9,547			(335)				0010
.122122X SPX ASIAN12/21/2|.122122X| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/21/2022	12/21/2023	1,715	6,650,000	3878.44		75,810		73,930		70,797			(1,880)				0010
.122122M EEJ EUR012/21/23|.122122M| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	1,414	200,000	141.45		4,960		4,837		3,528			(123)				0010
.122122Y SPX ASIAN12/21/2|.122122Y| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/21/2022	12/21/2023	712	2,760,000	3878.44		72,036		70,250		67,556			(1,786)				0010
.122122L EEJ EUR012/21/23|.122122L| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	44,044	6,230,000	141.45		151,389		147,636		107,840			(3,753)				0010
.E122122 SPX EUR012/21/23|.E122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	2,556	9,915,000	3878.44		238,952		233,027		233,503			(5,924)				0010
.F122122 SPX EUR012/21/23|.F122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	4,302	16,685,000	3878.44		425,468		414,919		416,262			(10,549)				0010
.C122122 SPX EUR012/21/23|.C122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	1,214	4,710,000	3878.44		80,070		78,085		78,335			(1,985)				0010
.D122122 SPX EUR012/21/23|.D122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	873	3,385,000	3878.44		74,132		72,294		72,453			(1,838)				0010
.122122V EEJ EUR012/21/23|.122122V| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	4,236	615,000	145.198425		11,747		11,455		6,847			(291)				0010
.122122W EEJ EUR012/21/23|.122122W| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	14,754	2,160,000	146.40075		35,640		34,756		19,687			(884)				0010
.B122122 SPX EUR012/21/23|.B122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	6,332	24,560,000	3878.44		287,352		280,228		280,054			(7,124)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G122122 SPX EUR012/21/23|.G122122|SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023	3,433	13,315,000	3878.44		372,820		363,577		364,168			(9,243)				0010
.122122K EEJ EUR012/21/23|.122122K|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	28,915	4,090,000	141.45		96,933		94,530		69,251			(2,403)				0010
.122122J EEJ EUR012/21/23|.122122J|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	53,800	7,610,000	141.45		175,791		171,433		125,587			(4,358)				0010
.122122I EEJ EUR012/21/23|.122122I|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	11,311	1,600,000	141.45		35,840		34,951		25,628			(889)				0010
.122122H EEJ EUR012/21/23|.122122H|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	1,873	265,000	141.45		5,512		5,375		3,937			(137)				0010
.122122G EEJ EUR012/21/23|.122122G|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	6,186	875,000	141.45		17,500		17,066		12,446			(434)				0010
.122122F EEJ EUR012/21/23|.122122F|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	27,183	3,845,000	141.45		74,593		72,744		53,033			(1,849)				0010
.122122E EEJ EUR012/21/23|.122122E|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	6,822	965,000	141.45		18,046		17,598		12,787			(447)				0010
.122122D EEJ EUR012/21/23|.122122D|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	16,154	2,285,000	141.45		39,988		38,996		28,079			(991)				0010
.122122C EEJ EUR012/21/23|.122122C|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	9,367	1,325,000	141.45		21,995		21,450		15,367			(545)				0010
.122122B EEJ EUR012/21/23|.122122B|EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2022	12/21/2023	2,863	405,000	141.45		6,035		5,885		4,175			(150)				0010
.122222T PDLV5E EUR012/21|.122222T|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/21/2023	5,989	2,341,529	390.99		50,577		49,873		37,921			(704)				0010
.122222U PDLV5E EUR011/21|.122222U|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	11/21/2024	630	245,528	389.75		7,587		7,532		5,931			(55)				0010
.122222A MXEA ASIAN11/28/|.122222A|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/22/2022	11/28/2023	517	1,007,638	1949.01		22,784		22,445		22,368			(339)				0010
.122222V PDLV5E EUR011/29|.122222V|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	11/29/2024	3,903	1,524,795	390.72		45,591		45,267		35,483			(324)				0010
.122222C MXEA ASIAN12/14/|.122222C|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/22/2022	12/14/2023	781	1,572,590	2013.56		25,765		25,399		24,618			(366)				0010
.122222X PDLV5E EUR012/09|.122222X|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/09/2024	4,030	1,587,423	393.91		42,384		42,087		32,218			(297)				0010
.122222L MXEA EUR012/21/2|.122222L|MXEA EUR0 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/22/2022	12/21/2023	1,612	3,155,619	1957.58		92,223		90,938		88,138			(1,284)				0010
.122222Y PDLV5E EUR012/16|.122222Y|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/16/2024	2,278	896,388	393.45		24,471		24,301		18,689			(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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122222B MXEA ASIAN12/07/|.122222B|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/07/2023	973	1,904,920	1957.78		44,982		44,330		43,967			(652)				0010
.A122222 PDLV5E EUR012/23|.A122222|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/23/2024	7,967	3,115,173	390.99		93,767		93,122		72,901			(645)				0010
.122222E MXEA EUR011/28/2|.122222E|MXEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	11/28/2023	618	1,204,488	1949.01		16,748		16,499		15,190			(249)				0010
.122222P PDLV5E EUR011/21|.122222P|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	11/21/2023	1,521	592,747	389.75		13,218		13,017		9,977			(201)				0010
.122222K MXEA EUR012/21/2|.122222K|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/21/2023	987	1,932,131	1957.58		25,583		25,227		22,917			(356)				0010
.122222Q PDLV5E EUR012/07|.122222Q|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/07/2023	3,825	1,506,695	393.91		27,121		26,727		19,627			(393)				0010
.122222J MXEA EUR012/14/2|.122222J|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/14/2023	1,420	2,859,255	2013.56		70,247		69,250		67,364			(998)				0010
.122222R PDLV5E EUR012/14|.122222R|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/14/2023	797	313,432	393.45		5,861		5,778		4,266			(83)				0010
.122222D MXEA ASIAN12/21/|.122222D|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/21/2023	1,083	2,120,059	1957.58		49,970		49,274		48,649			(696)				0010
.122222S PDLV5E EUR012/21|.122222S|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/21/2023	4,848	1,895,509	390.99		40,943		40,373		30,697			(570)				0010
.122222W PDLV5E EUR012/09|.122222W|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/09/2024	863	339,912	393.91		9,076		9,012		6,899			(64)				0010
.122222G MXEA EUR012/07/2|.122222G|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/07/2023	535	1,047,412	1957.78		16,403		16,165		15,050			(238)				0010
.122222F MXEA EUR011/28/2|.122222F|MXEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	11/28/2023	1,187	2,313,475	1949.01		65,297		64,325		62,770			(972)				0010
.122222M SGIXCGMS EUR012/|.122222M|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2022	12/21/2023	1,453	473,724	325.94		10,959		10,806		7,365			(153)				0010
.122222N SGIXCGMS EUR012/|.122222N|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/22/2022	12/23/2024	3,029	987,295	325.94		32,017		31,797		21,279			(220)				0010
.122222I MXEA EUR012/14/2|.122222I|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/14/2023	725	1,459,831	2013.56		17,755		17,503		15,901			(252)				0010
.122222H MXEA EUR012/07/2|.122222H|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	12/22/2022	12/07/2023	1,612	3,155,941	1957.78		87,241		85,977		83,524			(1,264)				0010
.1222220 PDLV5E EUR012/21|.1222220|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/21/2023	791	309,117	390.99		5,533		5,456		4,287			(77)				0010
.122222Z PDLV5E EUR012/23|.122222Z|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/22/2022	12/23/2024	2,522	986,112	390.99		29,682		29,478		23,077			(204)				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)
.H122822 SPX EUR012/28/23|.H122822| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	1,026	3,880,000	3783.22		210,296		209,137		222,758			(1,159)				0010
.122822Y SPX EUR012/28/23|.122822Y| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	1,922	7,270,000	3783.22		170,845		169,904		179,307			(941)				0010
.122822X SPX EUR012/28/23|.122822X| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	1,014	3,835,000	3783.22		69,030		68,650		72,180			(380)				0010
.A122822 SPX EUR012/28/23|.A122822| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	2,379	9,000,000	3783.22		249,300		247,926		262,016			(1,374)				0010
.122822Z SPX EUR012/28/23|.122822Z| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	2,561	9,690,000	3783.22		247,095		245,734		259,578			(1,361)				0010
.122822W SPX EUR012/28/23|.122822W| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	5,057	19,130,000	3783.22		221,908		220,685		229,733			(1,223)				0010
.122822C EEJ EUR012/28/23|.122822C| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	7,226	1,010,000	139.78		17,473		17,377		14,887			(96)				0010
.122822T SPX ASIAN12/28/2|.122822T| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	1,815	6,865,000	3783.22		78,206		77,775		81,519			(431)				0010
.122822D EEJ EUR012/28/23|.122822D| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	6,868	960,000	139.78		18,144		18,044		15,617			(100)				0010
.122822U SPX ASIAN12/28/2|.122822U| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	521	1,970,000	3783.22		52,193		51,906		56,632			(288)				0010
.122822E EEJ EUR012/28/23|.122822E| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	45,929	6,420,000	139.78		125,190		124,500		108,125			(690)				0010
.122822F EEJ EUR012/28/23|.122822F| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	4,543	635,000	139.78		12,764		12,693		11,100			(70)				0010
.122822G EEJ EUR012/28/23|.122822G| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	16,526	2,310,000	139.78		48,279		48,013		42,281			(266)				0010
.122822H EEJ EUR012/28/23|.122822H| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	16,419	2,295,000	139.78		51,408		51,125		45,415			(283)				0010
.122822I EEJ EUR012/28/23|.122822I| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	42,638	5,960,000	139.78		137,676		136,917		121,875			(759)				0010
.122822A EEJ EUR012/28/23|.122822A| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	10,552	1,475,000	139.78		15,783		15,696		11,925			(87)				0010
.122822B EEJ EUR012/28/23|.122822B| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	22,392	3,130,000	139.78		51,645		51,360		43,749			(285)				0010
.C122822 SPX EUR012/28/23|.C122822| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	4,457	16,860,000	3783.22		509,172		506,367		536,936			(2,805)				0010
.B122822 SPX EUR012/28/23|.B122822| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	1,571	5,945,000	3783.22		172,405		171,455		181,230			(950)				0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.E122822 SPX EUR012/28/23|.E122822|SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	2,337	8,840,000	3783.22		312,052		310,333		328,852			(1,719)				0010
.D122822 SPX EUR012/28/23|.D122822|SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	662	2,505,000	3783.22		81,914		81,462		86,261			(451)				0010
.F122822 SPX EUR012/28/23|.F122822|SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	1,162	4,395,000	3783.22		162,615		161,719		171,557			(896)				0010
.G122822 SPX EUR012/28/23|.G122822|SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2022	12/28/2023	445	1,685,000	3783.22		86,441		85,964		91,476			(476)				0010
.122822N EEJ EUR012/28/23|.122822N|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	10,803	1,510,000	139.78		40,921		40,696		36,047			(225)				0010
.122822M EEJ EUR012/28/23|.122822M|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	44,427	6,210,000	139.78		164,565		163,658		145,394			(907)				0010
.122822P EEJ EUR012/28/23|.122822P|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	7,221	1,010,000	139.877846		29,290		29,129		25,055			(161)				0010
.1228220 EEJ EUR012/28/23|.1228220|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	2,254	315,000	139.78		8,915		8,865		7,786			(49)				0010
.122822R EEJ EUR012/28/23|.122822R|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	2,388	340,000	142.393886		7,412		7,371		5,962			(41)				0010
.122822Q EEJ EUR012/28/23|.122822Q|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	14,123	1,995,000	141.261668		49,676		49,402		41,072			(274)				0010
.122822S EEJ EUR012/28/23|.122822S|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	9,301	1,345,000	144.60241		22,462		22,338		16,881			(124)				0010
.122822J EEJ EUR012/28/23|.122822J|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	59,773	8,355,000	139.78		198,849		197,753		175,782			(1,096)				0010
.122822K EEJ EUR012/28/23|.122822K|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	22,714	3,175,000	139.78		77,153		76,727		68,469			(425)				0010
.122822L EEJ EUR012/28/23|.122822L|EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2022	12/28/2023	24,896	3,480,000	139.78		86,304		85,829		76,673			(476)				0010
.122822V SPX ASIAN12/28/2|.122822V|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	1,005	3,802,000	3783.22		123,835		123,153		135,645			(682)				0010
.122922U PDLV5E EUR011/29|.122922U|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	11/29/2024	696	272,033	390.72		7,617		7,617		6,374							0010
.122922S PDLV5E EUR012/28|.122922S|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/28/2023	7,151	2,778,271	388.51		63,067		63,067		53,353							0010
.122922P PDLV5E EUR012/28|.122922P|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/28/2023	1,095	425,575	388.51		7,788		7,788		6,664							0010
.122922Y PDLV5E EUR012/30|.122922Y|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/30/2024	1,767	686,436	388.51		21,348		21,348		18,078							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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122922T PDLV5E EUR012/28|.122922T|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/28/2023	4,642	1,803,435	388.51		40,938		40,938		34,632							0010
.122922R PDLV5E EUR012/21|.122922R|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/21/2023	1,915	748,830	390.99		14,752		14,752		12,212							0010
.122922W PDLV5E EUR012/16|.122922W|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/16/2024	655	257,895	393.45		6,576		6,576		5,414							0010
.122922X PDLV5E EUR012/23|.122922X|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/23/2024	4,267	1,668,372	390.99		47,048		47,048		39,293							0010
.122922V PDLV5E EUR011/29|.122922V|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	11/29/2024	1,310	511,820	390.72		14,331		14,331		11,993							0010
.122922Q PDLV5E EUR011/28|.122922Q|PDLV5E EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	11/28/2023	1,796	701,772	390.72		13,544		13,544		11,272							0010
.122922Z PDLV5E EUR012/30|.122922Z|PDLV5E EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/29/2022	12/30/2024	1,418	551,034	388.51		17,137		17,137		14,520							0010
.101822B SPX EUR012/29/23|.101822B|SPX EUR0 12/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/18/2022	12/29/2023	581	2,400,000	4127.46293452296		190,800		172,378		163,760							0010
.101822A SPX EUR012/29/23|.101822A|SPX EUR0 12/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/18/2022	12/29/2023	7,144	28,800,000	4031.4750132608 2		2,597,760		2,346,942		2,329,413							0010
.101822C SPX EUR012/29/23|.101822C|SPX EUR0 12/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/18/2022	12/29/2023	426	1,800,000	4223.45056849991		123,840		111,883		101,911							0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										11,277,189	303,218,151		159,759,509	XXX	158,578,633	(29,040,691)		(126,165,386)			XXX	XXX
.050222V SPX EQFWD01/09/2|.050222V|SPX EQFWD 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	01/09/2023	2,127	9,998,134	4700.58		1,437,033		45,985		1,831,818			(1,391,048)				0010
.050622W SPX EUR001/30/23|.050622W|SPX EUR0 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	01/30/2023	2,369	10,246,437	4325.0		967,110		105,835		1,099,236			(861,275)				0010
.A050622 SPX EUR004/10/23|.A050622|SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	04/10/2023	1,389	6,250,000	4500.21		743,549		219,735		874,507			(523,813)				0010
.120622C PAYER01/03/23|.120622C|PAYER SPTN 01/03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/06/2022	01/03/2023	1,000,000,000	1,000,000,000	1.0		1,100,000		3,447		3,447	(1,096,553)						0010
.120622E PAYER01/03/23|.120622E|PAYER SPTN 01/03/2	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/06/2022	01/03/2023	350,000,000	350,000,000	1.0		395,500		1,160		1,160	(394,340)						0010
.120622F PAYER01/03/23|.120622F|PAYER SPTN 01/03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/06/2022	01/03/2023	250,000,000	250,000,000	1.0		287,500		1,102		1,102	(286,398)						0010
.120622B PAYER01/03/23|.120622B|PAYER SPTN 01/03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley Capit I7331LVCZKQKX5T7XV54	12/06/2022	01/03/2023	300,000,000	300,000,000	1.0		285,000		4,726		4,726	(280,274)						0010
.120622D PAYER01/03/23|.120622D|PAYER SPTN 01/03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2022	01/03/2023	250,000,000	250,000,000	1.0		310,000		174		174	(309,826)						0010

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.120622G PAYER01/03/23|.120622G |PAYER SPTN 01/03/2 .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/06/2022	01/03/2023	250,000,000	250,000,000	1.0		281,250		798		798	(280,452)						0010
.120622A PAYER01/03/23|.120622A |PAYER SPTN 01/03/2 .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	01/03/2023	350,000,000	350,000,000	1.0		417,000		28,505		28,505	(388,495)						0010
.120722Y PAY01/03/23|.120722Y|P AY SPTN 01/03/2023 ...	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	12/07/2022	01/03/2023	300,000,000	300,000,000	1.0		333,000		16,848		16,848	(316,152)						0010
.120722X PAY01/03/23|.120722X|P AY SPTN 01/03/2023 ...	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/07/2022	01/03/2023	250,000,000	250,000,000	1.0		275,000		5,607		5,607	(269,392)						0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											6,831,942		433,922	XXX	3,867,928	(3,621,882)		(2,776,136)			XXX	XXX
.052319A IRF07/23/26|.052319A|I 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		130,600	67,949		67,949	(485,682)						0040
.052319C IRF07/23/26|.052319C|I 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		169,779	88,334		88,334	(631,386)						0040
.052819C IRF07/15/26|.052819C|I 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		153,250	74,582		74,582	(545,627)						0040
.052819A IRF07/15/26|.052819A|I 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		153,250	74,582		74,582	(545,627)						0040
.060319C IRF07/15/26|.060319C|I 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		148,546	71,932		71,932	(517,192)						0040
.060319A IRF07/15/26|.060319A|I 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		148,546	71,932		71,932	(517,192)						0040
.060519G IRF07/25/26|.060519G|I 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		49,993	26,132		26,132	(182,385)						0040
.060519C IRF07/15/26|.060519C|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		40,728	19,723		19,723	(142,242)						0040
.060519E IRF07/25/26|.060519E|I 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		49,993	26,132		26,132	(182,385)						0040
.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		40,728	19,723		19,723	(142,242)						0040
.061119C ICF05/05/25|.061119C|I nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000		255,680	23,329		23,329	(577,818)						0040
.061119A ICF05/05/25|.061119A|I nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000		173,913	23,329		23,329	(577,818)						0040
.061419P ICF07/15/26|.061419P|I nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000		115,417	55,937		55,937	(398,712)						0040
.061419N ICF07/15/26|.061419N|I nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000		115,417	55,937		55,937	(398,712)						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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.071919I ICF07/20/26|.071919I|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650		104,255	52,256		52,256	(363,690)						0040
.071919C ICF07/20/26|.071919C|| 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		33,904	16,994		16,994	(118,273)						0040
.071919G ICF07/20/26|.071919G|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	12,300,000	12,300,000	0.016	305,650		104,255	52,256		52,256	(363,690)						0040
.071919E ICF07/20/26|.071919E|| 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		42,380	21,242		21,242	(147,841)						0040
.081919A ICF10/15/24|.081919A|| 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		24,407	1,464		1,464	(63,197)						0040
.081919M ICF07/15/26|.081919M|| 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		41,478	23,837		23,837	(136,512)						0040
.081919K ICF07/15/26|.081919K|| 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		15,128	5,929		5,929	(33,957)						0040
.081919I ICF07/15/26|.081919I|| 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		15,128	5,929		5,929	(33,957)						0040
.081919O ICF07/15/26|.081919O|| 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		41,478	23,837		23,837	(136,512)						0040
.081919C ICF10/15/24|.081919C|| 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		24,407	1,464		1,464	(63,197)						0040
.091219I ICF10/25/26|.091219I|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000		18,100	8,415		8,415	(44,569)						0040
.091219G ICF11/20/26|.091219G|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0135	188,000		36,019	31,367		31,367	(153,838)						0040
.091219M ICF10/25/26|.091219M|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0133	256,000		61,321	42,074		42,074	(222,843)						0040
.091219E ICF11/20/26|.091219E|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0135	106,000		32,795	17,924		17,924	(87,907)						0040
.0912190 ICF10/25/26|.091219O|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0133	410,000		98,113	67,319		67,319	(356,548)						0040
.091219C ICF11/20/26|.091219C|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135	53,000		10,291	8,962		8,962	(43,954)						0040
.091219K ICF10/25/26|.091219K|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000		12,264	8,415		8,415	(44,569)						0040
.091819C ICF10/20/26|.091819C|| nterest 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		35,656	23,383		23,383	(124,119)						0040
.091819A ICF10/20/26|.091819A|| nterest 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		35,656	23,383		23,383	(124,119)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.103119E ICF01/23/27|.103119E|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000		44,150	37,445		37,445	(164,856)						0040
.103119A ICF10/20/24|.103119A|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	10/20/2024	10,000,000	10,000,000	0.0115	130,000		50,635	3,071		3,071	(135,297)						0040
.103119C ICF01/23/27|.103119C|| nterest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000		44,150	37,445		37,445	(164,856)						0040
.111319E ICF10/23/25|.111319E|| nterest 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		27,758	4,922		4,922	(61,460)						0040
.111319A ICF07/23/26|.111319A|| nterest 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		19,969	11,017		11,017	(70,722)						0040
.111319G ICF10/23/25|.111319G|| nterest 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		43,940	11,485		11,485	(143,406)						0040
.111319C ICF07/23/26|.111319C|| nterest 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		46,594	25,706		25,706	(165,019)						0040
.111319I ICF10/23/25|.111319I|| nterest 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		84,741	22,150		22,150	(276,569)						0040
.112219C ICF07/15/26|.112219C|| 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		43,725	23,139		23,139	(144,453)						0040
.112219G ICF07/15/24|.112219G|| 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		88,010	3,275		3,275	(217,358)						0040
.112219K ICF01/15/26|.112219K|| 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		143,669	47,951		47,951	(450,116)						0040
.112219I ICF01/15/26|.112219I|| 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		31,232	10,424		10,424	(97,851)						0040
.112219A ICF07/15/26|.112219A|| 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		18,739	9,917		9,917	(61,908)						0040
.112219E ICF07/15/24|.112219E|| 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		29,337	1,092		1,092	(72,453)						0040
.120519G ICF01/15/27|.120519G|| 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		35,024	25,249		25,249	(122,501)						0040
.120519C ICF01/16/27|.120519C|| 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		34,660	25,452		25,452	(122,141)						0040
.120519E ICF01/16/27|.120519E|| 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		103,979	76,357		76,357	(366,424)						0040
.120519M ICF10/15/27|.120519M|| 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		56,038	59,659		59,659	(210,415)						0040
.120519A ICF04/15/27|.120519A|| 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		63,043	52,551		52,551	(225,572)						0040

SCHEDULE DB - PART A - SECTION 1

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

1 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)
.120519K ICF01/15/27|.120519K|Interest 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		70,048	50,498		50,498	(245,002)						0040
.121219G ICF01/20/26|.121219G|Interest 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		59,315	19,411		19,411	(192,639)						0040
.121219C ICF10/20/25|.121219C|Interest 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		96,386	22,965		22,965	(304,553)						0040
.121219K ICF07/20/26|.121219K|Interest 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		83,226	42,446		42,446	(285,653)						0040
.121219E ICF01/20/26|.121219E|Interest 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		14,829	4,853		4,853	(48,160)						0040
.121219I ICF07/20/26|.121219I|Interest 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		30,264	15,435		15,435	(103,874)						0040
.121219A ICF10/20/25|.121219A|Interest 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		22,243	5,300		5,300	(70,282)						0040
.121919I ICF01/23/27|.121919I|Interest 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		52,964	39,746		39,746	(198,409)						0040
.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		50,841	17,454		17,454	(171,097)						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		73,388	32,088		32,088	(253,801)						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		22,699	17,034		17,034	(85,033)						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		36,694	16,044		16,044	(126,901)						0040
.3921Q ICF01/15/26|.3921Q|Interest Rate Floor 01/1 ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A ... B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	7,500,000	7,500,000	0.00695			19,908	10,301		10,301	(55,877)						0040
.30921AS ICF02/20/26|.30921AS|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A ... B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695			23,706	7,703		7,703	(34,482)						0040
.30921AO ICF08/20/25|.30921AO|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A ... B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695			35,558	5,842		5,842	(48,642)						0040
.030921W ICF07/23/25|.030921W|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A ... B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	5,000,000	5,000,000	0.00695			12,731	3,445		3,445	(34,411)						0040
.3921A ICF04/20/26|.3921A|Interest Rate Floor 04/2 ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A ... B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695			15,637	11,071		11,071	(46,700)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.30921AE ICF10/17/25|.30921AE|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	5,740,183	5,740,183	0.00695			14,985	5,669		5,669	(41,499)						0040
.3921I ICF07/24/25|.3921I|Interest Rate Floor 07/2	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695			15,277	4,161		4,161	(41,346)						0040
.030921Y ICF07/23/25|.030921Y|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	8,500,000	8,500,000	0.00695			21,642	5,856		5,856	(58,498)						0040
.30921AW ICF10/20/25|.30921AW|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/20/2025	8,250,000	8,250,000	0.00695			20,976	8,205		8,205	(59,331)						0040
.30921AM ICF10/15/25|.30921AM|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/15/2025	7,000,000	7,000,000	0.00695			18,580	6,839		6,839	(50,822)						0040
.30921AU ICF02/20/26|.30921AU|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.00695			23,706	7,703		7,703	(34,482)						0040
.3921C ICF04/20/26|.3921C|Interest Rate Floor 04/2	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.00695			15,637	11,071		11,071	(46,700)						0040
.30921AQ ICF08/20/25|.30921AQ|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.00695			35,558	5,842		5,842	(48,642)						0040
.3921O ICF01/15/26|.3921O|Interest Rate Floor 01/1	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	2,500,000	2,500,000	0.00695			6,636	3,434		3,434	(18,626)						0040
.3921M ICF07/25/25|.3921M|Interest Rate Floor 07/2	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/25/2025	2,500,000	2,500,000	0.00695			6,382	1,737		1,737	(17,248)						0040
.30921AG ICF10/17/25|.30921AG|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	4,529,817	4,529,817	0.00695			11,825	4,473		4,473	(32,748)						0040
.3921K ICF07/24/25|.3921K|Interest Rate Floor 07/2	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.00695			15,277	4,161		4,161	(41,346)						0040
.032421W ICF07/20/27|.032421W|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.00985	1		28,061	35,553		35,553	(103,083)						0040
.32421AI ICF01/20/27|.32421AI|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985	1		30,065	28,651		28,651	(105,244)						0040
.032421G ICF10/20/28|.032421G|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0125	1		82,961	143,175		143,175	(343,961)						0040
.032421M ICF10/25/28|.032421M|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0125	1		11,051	20,187		20,187	(48,034)						0040
.32421AC ICF01/22/27|.32421AC|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.00985	1		16,048	15,353		15,353	(55,904)						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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032421S ICF10/22/27|.032421S|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.00985	1		20,060	28,812		28,812	(75,253)						0040
.32421AE ICF01/22/27|.32421AE|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.00985	1		56,169	53,736		53,736	(195,663)						0040
.32421AA ICF04/20/27|.32421AA|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.00985	1		40,087	44,385		44,385	(143,687)						0040
.032421U ICF07/20/27|.032421U|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.00985	1		12,026	15,237		15,237	(44,179)						0040
.032421K ICF07/20/28|.032421K|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0125	1		117,019	185,325		185,325	(476,438)						0040
.032421A ICF04/25/29|.032421A|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0125	1		11,051	23,544		23,544	(49,782)						0040
.032421Q ICF10/22/27|.032421Q|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	2,500,000	2,500,000	0.00985	1		10,030	14,406		14,406	(37,626)						0040
.032421I ICF07/20/28|.032421I|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0125	1		34,931	55,321		55,321	(142,220)						0040
.032421C ICF04/25/29|.032421C|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0125	1		37,297	79,462		79,462	(168,014)						0040
.32421AG ICF01/20/27|.32421AG|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.00985	1		30,065	28,651		28,651	(105,244)						0040
.0324210 ICF10/25/28|.0324210|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0125	1		33,153	60,560		60,560	(144,103)						0040
.032421Y ICF04/20/27|.032421Y|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.00985	1		20,043	22,193		22,193	(71,844)						0040
.032421E ICF10/20/28|.032421E|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0125	1		29,109	50,237		50,237	(120,688)						0040
.040921E ICF11/20/25|.040921E|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	11/20/2025	25,000,000	25,000,000	0.00801			60,396	30,123		30,123	(208,183)						0040
.040921A ICF10/22/25|.040921A|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	24,500,000	24,500,000	0.00801			75,505	26,257		26,257	(216,894)						0040
.040921G ICF02/20/27|.040921G|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01132			48,740	54,091		54,091	(201,822)						0040
.040921M ICF05/20/27|.040921M|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01132			44,678	56,838		56,838	(189,494)						0040
.040921K ICF05/20/27|.040921K|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01132			16,247	20,668		20,668	(68,907)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.040921C ICF10/22/25|.040921C|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1JB57QP30	04/09/2021	10/22/2025	10,000,000	10,000,000	0.00801			30,819	10,717		10,717	(88,528)						0040
.040921I ICF02/20/27|.040921I|Interest Rate Floor ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1JB57QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01132			12,185	13,516		13,516	(50,455)						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										12,452,319		5,376,982	3,132,095	XXX	3,132,095	(18,033,743)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										23,729,508	310,050,093	5,376,982	163,325,526	XXX	165,578,656	(50,696,316)		(128,941,522)			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										11,277,189	303,218,151		159,759,509	XXX	158,578,633	(29,040,691)		(126,165,386)			XXX	XXX
0449999999. Total Purchased Options - Put Options											6,831,942		433,922	XXX	3,867,928	(3,621,882)		(2,776,136)			XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										12,452,319		5,376,982	3,132,095	XXX	3,132,095	(18,033,743)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										23,729,508	310,050,093	5,376,982	163,325,526	XXX	165,578,656	(50,696,316)		(128,941,522)			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
.I012422 SPX EUR001/17/23|.I012422|SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	01/17/2023	766	3,570,000	4662.85		(79,916)		(3,592)		(1)			76,324			0040
.H012422 SPX EUR001/17/23|.H012422|SPX EURO 01/17/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	01/17/2023	3,058	14,260,000	4662.85		(283,741)		(12,752)		(5)			270,989			0040
.F012422 SPX EUR001/09/23|.F012422|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	01/09/2023	3,157	14,765,000	4677.03		(285,890)		(6,572)					279,318			0040
.G012422 SPX EUR001/09/23|.G012422|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	01/09/2023	1,419	6,635,000	4677.03		(143,722)		(3,304)					140,418			0040
.050222U SPX EQFIID01/09/2|.050222U|SPX EQFIID 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/02/2022	01/09/2023	2,127	9,998,134	4700.58		(161,119)		(5,156)					155,963			0040
.0506222 SPX EUR004/10/23|.0506222|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	04/10/2023	1,389	6,250,000	4500.21		(286,417)		(84,643)		(12,790)			201,775			0040
.050622V SPX EUR001/30/23|.050622V|SPX EURO 01/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	01/30/2023	2,369	10,246,437	4325.0		(569,099)		(62,279)		(2,412)			506,820			0040
.0062222 EEJ EQFIID02/14/2|.0062222|EEJ EQFIID 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2022	02/14/2023	8,789	1,250,000	142.22				18,221		18,221	18,221					0040
.071822D SPX EUR006/07/23|.071822D|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/07/2023	227	943,268	4160.68		(10,252)		(4,999)		(7,569)			5,253			0040
.071822K SPX EUR006/21/23|.071822K|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	06/21/2023	702	2,641,527	3764.79		(31,532)		(16,047)		(32,308)			15,484			0040
.071822A SPX EUR005/30/23|.071822A|SPX EURO 05/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2022	05/30/2023	780	3,225,019	4132.15		(28,214)		(13,388)		(22,115)			14,826			0040

SCHEDULE DB - PART A - SECTION 1

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

1 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)
.081622C EEJ EUR008/14/24|.081622C| EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2022	08/14/2024	171,963	25,000,000	145.38		(980,764)		(390,347)		(390,347)	590,417						0040
.081722E SPX EUR007/07/23|.081722E| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/07/2023	654	2,550,440	3902.62		(102,603)		(59,586)		(73,851)			43,017				0040
.081722H SPX EUR007/14/23|.081722H| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/14/2023	507	1,920,927	3790.38		(28,497)		(16,804)		(23,587)			11,693				0040
.081722B SPX EUR006/28/23|.081722B| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	06/28/2023	567	2,166,551	3821.55		(83,480)		(47,475)		(64,145)			36,006				0040
.081722A SPX EUR006/28/23|.081722A| SPX EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	06/28/2023	573	2,190,016	3821.55		(62,144)		(35,341)		(48,788)			26,803				0040
.081722L SPX EUR007/21/23|.081722L| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/21/2023	586	2,344,584	3998.95		(64,335)		(38,486)		(44,510)			25,849				0040
.081722D SPX EUR007/07/23|.081722D| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2022	07/07/2023	508	1,980,697	3902.62		(58,696)		(34,087)		(43,567)			24,609				0040
.082422Q SPX EUR007/28/23|.082422Q| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	07/28/2023	350	1,424,414	4072.43		(38,212)		(23,655)		(26,162)			14,557				0040
.082422P SPX EUR007/28/23|.082422P| SPX EUR0 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	07/28/2023	352	1,435,450	4072.43		(23,183)		(14,351)		(16,763)			8,831				0040
.082422Y SPX EUR008/14/23|.082422Y| SPX EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/14/2023	523	2,246,244	4297.14		(38,232)		(24,369)		(20,779)			13,863				0040
.082422K SPX EUR006/14/23|.082422K| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/14/2023	589	2,200,011	3735.48		(42,905)		(24,097)		(37,528)			18,808				0040
.082422U SPX EUR008/07/23|.082422U| SPX EUR0 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/07/2023	665	2,754,341	4140.06		(65,305)		(41,146)		(42,057)			24,159				0040
.T112822 SPX EUR009/07/23|.T112822| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	09/07/2023	1,151	4,579,995	3979.87		(54,064)		(47,907)		(47,609)			6,157				0040
.P112822 SPX EUR008/28/23|.P112822| SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/28/2023	1,667	6,719,994	4030.61		(77,660)		(68,490)		(65,463)			9,170				0040
.L112822 SPX EUR008/21/23|.L112822| SPX EUR0 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/21/2023	616	2,549,995	4137.99		(28,174)		(24,759)		(22,575)			3,415				0040
.AA11282 SPX EUR010/23/23|.AA11282| SPX EUR0 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	10/23/2023	873	3,274,462	3752.75		(53,897)		(48,623)		(49,873)			5,274				0040
.Y112822 SPX EUR010/16/23|.Y112822| SPX EUR0 10/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	10/16/2023	403	1,445,016	3583.07		(47,560)		(42,804)		(44,173)			4,756				0040
.W112822 SPX EUR009/07/23|.W112822| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	09/07/2023	987	3,930,002	3979.87		(153,660)		(136,162)		(126,783)			17,499				0040
.U112822 SPX EUR009/07/23|.U112822| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	09/07/2023	541	2,154,980	3979.87		(46,539)		(41,240)		(39,862)			5,300				0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Q112822 SPX EUR008/28/23|.Q112822| SPX EUR0 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/28/2023	592	2,384,993	4030.61		(60,219)		(53,109)		(49,347)			7,111				0040
.M112822 SPX EUR008/21/23|.M112822| SPX EUR0 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	08/21/2023	326	1,350,019	4137.99		(29,774)		(26,165)		(22,535)			3,609				0040
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(4,019,805)		(1,433,514)	XXX	(1,359,283)	608,638		1,977,657			XXX	XXX
.010622B SPX EUR001/09/23|.010622B| SPX EUR0 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/09/2023	2,127	9,998,134	4700.58		(818,618)		(17,992)		(1,822,640)			800,627				0010
.012522B SPX EQFIID01/30/2|.012522B| SPX EQFIID 01/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/25/2022	01/30/2023	2,358	10,196,221	4325.0		(922,202)		(72,673)		(1,099,236)			849,528				0010
.021722B SPX EQFIID02/14/2|.021722B| SPX EQFIID 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	02/17/2022	02/14/2023	2,304	10,153,798	4407.0		(823,471)		(101,492)		(1,255,006)			721,979				0010
.I040822 SPX EUR004/10/23|.I040822| SPX EUR0 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2023	3,500	15,750,735	4500.21		(1,264,935)		(344,982)		(2,203,861)			919,953				0010
.AQ5232 PDLV5E EUR005/22|.AQ5232|PDLV 5E EUR0 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/23/2022	05/22/2023	12,287	5,000,000	406.95		(117,000)		(45,572)		(229,773)			71,428				0010
.I090722 EEJ EQFIID09/07/2|.I090722| EEJ EQFIID 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2022	09/07/2023	11,842	1,665,000	140.6		(16,650)		(11,421)		(40,022)			5,229				0010
.G102822 EEJ EQFIID10/30/2|.G102822| EEJ EQFIID 10/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2022	10/30/2023	11,557	1,600,000	138.44		(16,000)		(13,311)		(30,861)			2,689				0010
.AD11072 SPX EQFIID08/07/2|.AD11072| SPX EQFIID 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	08/07/2023	2,627	10,000,000	3806.8		(709,700)		(570,903)		(588,226)			138,797				0010
.AE11072 SPX EQFIID11/07/2|.AE11072| SPX EQFIID 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	1,970	7,500,000	3806.8		(598,200)		(510,860)		(516,526)			87,341				0010
.B111422 EEJ EQFIID11/14/2|.B111422| EEJ EQFIID 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/14/2022	11/14/2023	12,073	1,690,000	139.98		(16,900)		(14,758)		(41,948)			2,142				0010
.112822W EEJ EQFIID11/28/2|.112822W| EEJ EQFIID 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/28/2022	11/28/2023	9,970	1,400,000	140.42		(14,000)		(12,766)		(37,603)			1,234				0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(5,317,676)		(1,716,730)	XXX	(7,865,702)			3,600,947			XXX	XXX
.030921X ICF07/23/25|.030921X|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/09/2021	07/23/2025	5,000,000	5,000,000	0.01095			(22,459)	(434,303)		(434,303)	(345,897)						0040
.3921B ICF04/20/26|.3921B|Interest Rate Cap 04/20/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.01095			(25,380)	(638,143)		(638,143)	(487,802)						0040
.30921AT ICF02/20/26|.30921AT|Interest Rate Cap 02	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.01095			(28,875)	(489,756)		(489,756)	(374,942)						0040
.3921R ICF01/15/26|.3921R|Interest Rate Cap 01/15/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/09/2021	01/15/2026	7,500,000	7,500,000	0.01095			(27,750)	(732,587)		(732,587)	(567,140)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.30921AP ICF08/20/25|.30921AP|Interest Rate Cap 08	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.01095			(43,313)	(649,990)		(649,990)	(512,171)						0040
.3921J ICF07/24/25|.3921J|Interest Rate Cap 07/24/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.01095			(26,951)	(521,533)		(521,533)	(415,281)						0040
.30921AF ICF10/17/25|.30921AF|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	5,740,183	5,740,183	0.01095			(23,873)	(529,064)		(529,064)	(415,340)						0040
.30921AX ICF10/20/25|.30921AX|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/20/2025	8,250,000	8,250,000	0.01095			(34,047)	(762,970)		(762,970)	(598,897)						0040
.030921Z ICF07/23/25|.030921Z|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/23/2025	8,500,000	8,500,000	0.01095			(38,181)	(738,315)		(738,315)	(588,025)						0040
.30921AV ICF02/20/26|.30921AV|Interest Rate Cap 02	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	02/20/2026	5,000,000	5,000,000	0.01095			(28,875)	(489,756)		(489,756)	(374,942)						0040
.30921AR ICF08/20/25|.30921AR|Interest Rate Cap 08	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	08/20/2025	7,500,000	7,500,000	0.01095			(43,313)	(649,990)		(649,990)	(512,171)						0040
.3921D ICF04/20/26|.3921D|Interest Rate Cap 04/20/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	04/20/2026	6,150,000	6,150,000	0.01095			(25,380)	(638,143)		(638,143)	(487,802)						0040
.3921N ICF07/25/25|.3921N|Interest Rate Cap 07/25/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/25/2025	2,500,000	2,500,000	0.01095			(11,347)	(217,433)		(217,433)	(173,094)						0040
.3921P ICF01/15/26|.3921P|Interest Rate Cap 01/15/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	01/15/2026	2,500,000	2,500,000	0.01095			(9,250)	(244,196)		(244,196)	(189,047)						0040
.3921L ICF07/24/25|.3921L|Interest Rate Cap 07/24/	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	07/24/2025	6,000,000	6,000,000	0.01095			(26,951)	(521,533)		(521,533)	(415,281)						0040
.30921AN ICF10/15/25|.30921AN|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/15/2025	7,000,000	7,000,000	0.01095			(25,900)	(644,239)		(644,239)	(505,929)						0040
.30921AH ICF10/17/25|.30921AH|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/09/2021	10/17/2025	4,529,817	4,529,817	0.01095			(18,839)	(417,506)		(417,506)	(327,762)						0040
.32421AJ ICF01/20/27|.32421AJ|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.01385	(1)		(25,393)	(833,362)		(833,362)	(644,257)						0040
.032421R ICF10/22/27|.032421R|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	2,500,000	2,500,000	0.01385	(1)		(8,969)	(317,206)		(317,206)	(238,648)						0040
.032421L ICF07/20/28|.032421L|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	20,100,000	20,100,000	0.0165	(1)		(54,441)	(2,624,134)		(2,624,134)	(1,982,533)						0040
.032421V ICF07/20/27|.032421V|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	3,000,000	3,000,000	0.01385	(1)		(10,157)	(364,811)		(364,811)	(277,005)						0040

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032421B ICF04/25/29|.032421B|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	2,000,000	2,000,000	0.0165	(1)		(5,791)	(290,113)		(290,113)	(213,901)						0040
.032421H ICF10/20/28|.032421H|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	14,250,000	14,250,000	0.0165	(1)		(38,597)	(1,929,033)		(1,929,033)	(1,445,281)						0040
.32421AD ICF01/22/27|.32421AD|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	4,000,000	4,000,000	0.01385	(1)		(14,351)	(444,447)		(444,447)	(343,427)						0040
.032421T ICF10/22/27|.032421T|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/22/2027	5,000,000	5,000,000	0.01385	(1)		(17,938)	(634,413)		(634,413)	(477,296)						0040
.032421J ICF07/20/28|.032421J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2028	6,000,000	6,000,000	0.0165	(1)		(16,251)	(783,324)		(783,324)	(591,801)						0040
.32421AB ICF04/20/27|.32421AB|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	10,000,000	10,000,000	0.01385	(1)		(33,858)	(1,163,459)		(1,163,459)	(891,317)						0040
.032421Z ICF04/20/27|.032421Z|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/20/2027	5,000,000	5,000,000	0.01385	(1)		(16,929)	(581,729)		(581,729)	(445,659)						0040
.032421D ICF04/25/29|.032421D|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	04/25/2029	6,750,000	6,750,000	0.0165	(1)		(19,544)	(979,132)		(979,132)	(721,917)						0040
.32421AF ICF01/22/27|.32421AF|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/22/2027	14,000,000	14,000,000	0.01385	(1)		(50,227)	(1,555,564)		(1,555,564)	(1,201,996)						0040
.032421P ICF10/25/28|.032421P|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	6,000,000	6,000,000	0.0165	(1)		(17,373)	(813,281)		(813,281)	(608,948)						0040
.032421N ICF10/25/28|.032421N|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/25/2028	2,000,000	2,000,000	0.0165	(1)		(5,791)	(271,094)		(271,094)	(202,983)						0040
.032421F ICF10/20/28|.032421F|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	10/20/2028	5,000,000	5,000,000	0.0165	(1)		(13,543)	(676,854)		(676,854)	(507,116)						0040
.032421X ICF07/20/27|.032421X|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	07/20/2027	7,000,000	7,000,000	0.01385	(1)		(23,700)	(851,225)		(851,225)	(646,344)						0040
.32421AH ICF01/20/27|.32421AH|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2021	01/20/2027	7,500,000	7,500,000	0.01385	(1)		(25,393)	(833,362)		(833,362)	(644,257)						0040
.040921H ICF02/20/27|.040921H|Interest Rate Cap 02	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	02/20/2027	12,000,000	12,000,000	0.01532			(44,044)	(1,272,199)		(1,272,199)	(993,890)						0040
.040921B ICF10/22/25|.040921B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	24,500,000	24,500,000	0.01201			(99,669)	(2,193,746)		(2,193,746)	(1,747,218)						0040
.040921N ICF05/20/27|.040921N|Interest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	05/20/2027	11,000,000	11,000,000	0.01532			(40,374)	(1,219,149)		(1,219,149)	(944,445)						0040
.040921F ICF11/20/25|.040921F|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	11/20/2025	25,000,000	25,000,000	0.01201			(130,758)	(2,235,710)		(2,235,710)	(1,763,034)						0040
.040921D ICF10/22/25|.040921D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/09/2021	10/22/2025	10,000,000	10,000,000	0.01201			(40,681)	(895,407)		(895,407)	(713,150)						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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.040921J ICF02/20/27|.040921J|Interest Rate Cap 02	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1JB57QP30	04/09/2021	02/20/2027	3,000,000	3,000,000	0.01532			(11,011)	(318,050)		(318,050)	(248,472)						0040
.040921L ICF05/20/27|.040921L|Interest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1JB57QP30	04/09/2021	05/20/2027	4,000,000	4,000,000	0.01532			(14,681)	(443,325)		(443,325)	(343,435)						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps										(18)		(1,240,148)	(33,843,586)	XXX	(33,843,586)	(26,129,853)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(18)	(9,337,481)	(1,240,148)	(36,993,830)	XXX	(43,068,571)	(25,521,215)		5,578,604			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											(4,019,805)		(1,433,514)	XXX	(1,359,283)	608,638		1,977,657			XXX	XXX
0939999999. Total Written Options - Put Options											(5,317,676)		(1,716,730)	XXX	(7,865,702)			3,600,947			XXX	XXX
0949999999. Total Written Options - Caps										(18)		(1,240,148)	(33,843,586)	XXX	(33,843,586)	(26,129,853)					XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(18)	(9,337,481)	(1,240,148)	(36,993,830)	XXX	(43,068,571)	(25,521,215)		5,578,604			XXX	XXX
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	01/17/2017	07/30/2023	1	60,000,000	2.80586 / 2.05			535,099			(1,020,979)					228,473		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	04/21/2016	04/18/2023	1	74,000,000	4.19371 / 1.525			348,834			(712,150)					202,657		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	07/25/2016	07/19/2023	1	25,000,000	4.22657 / 1.335			69,458			(494,274)					92,702		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/20/2023	1	67,000,000	4.24257 / 1.5975			361,294			(105,871)					74,908		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	11/08/2016	10/19/2023	1	40,000,000	4.22657 / 1.54			193,132			(1,106,779)					178,885		100/100
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	01/17/2017	07/30/2023	1	60,000,000	2.80586 / 2.05			535,099			(1,020,979)					228,473		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	04/21/2016	04/18/2023	1	56,000,000	4.19371 / 1.525			263,982			(538,925)					153,362		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	07/25/2016	07/19/2023	1	28,000,000	4.22657 / 1.335			77,793			(553,586)					103,827		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	01/20/2016	01/20/2023	1	16,000,000	4.24257 / 1.5975			86,279			(25,283)					17,889		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	11/08/2016	10/19/2023	1	32,000,000	4.22657 / 1.54			154,506			(885,423)					143,108		100/100
Interest Rate Swap 2/15/2030 0.028275	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	03/08/2019	02/15/2030	1	1,100,000	0.0 / 2.41						(71,117)					14,686		100/100
Interest Rate Swap 5/15/2030 0.01554	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZ0031MB27	02/20/2020	05/15/2030	1	4,000,000	0.0 / 1.271682						(548,413)					54,332		100/100
Interest Rate Swap 11/15/2030 0.015695	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	02/20/2020	11/15/2030	1	3,100,000	0.0 / 1.269322						(390,023)					43,511		100/100
Interest Rate Swap 8/15/2030 0.015625	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZ0031MB27	02/20/2020	08/15/2030	1	3,400,000	0.0 / 1.261028						(446,469)					46,958		100/100
Interest Rate Swap 2/15/2030 0.01535	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	02/20/2020	02/15/2030	1	4,500,000	0.0 / 1.30091						(642,932)					60,080		100/100
Interest Rate Swap 2/15/2031 0.01587	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	02/20/2020	02/15/2031	1	1,100,000	0.0 / 1.297871						(132,545)					15,682		100/100
Interest Rate Swap 8/15/2031 0.02395	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	03/22/2021	08/15/2031	1	3,300,000							(224,255)					48,472		100/100
Interest Rate Swap 2/15/2031 0.02292	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	03/22/2021	02/15/2031	1	4,600,000							(364,380)					65,580		100/100
Interest Rate Swap 2/18/2032 0.024755	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQ0F39	03/22/2021	02/18/2032	1	1,000,000							(61,290)					15,116		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 2/15/2030 0.020145	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	03/22/2021	02/15/2030	1	8,900,000	0.156 / 2.0145						(1,013,307)					118,824		100/100
Interest Rate Swap 8/15/2030 0.021675	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	03/22/2021	08/15/2030	1	8,000,000							(762,629)					110,490		100/100
Interest Rate Swap 11/15/2030 0.022335	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	03/22/2021	11/15/2030	1	7,800,000							(675,848)					109,478		100/100
Interest Rate Swap 5/15/2030 0.020895	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	03/22/2021	05/15/2030	1	8,500,000							(892,290)					115,456		100/100
Interest Rate Swap 11/15/2031 0.024385	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	03/22/2021	11/15/2031	1	2,900,000							(186,206)					43,209		100/100
Interest Rate Swap 5/15/2031 0.023485	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	03/22/2021	05/15/2031	1	4,000,000							(290,960)					57,896		100/100
Interest Rate Swap 5/28/2026 0.00874	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	05/26/2021	05/28/2026	1	50,000,000	3.04314 / 0.1385			(232,435)			(5,280,337)	961,351				461,655		100/100
Interest Rate Swap 5/28/2026 0.00859	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	05/26/2021	05/28/2026	1	50,000,000	3.04314 / 0.1385			(239,935)			(5,303,884)	993,710				461,655		100/100
Interest Rate Swap 6/1/2026 0.00895	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	05/27/2021	06/01/2026	1	50,000,000	3.08214 / 0.135			(232,180)			(5,262,556)	921,760				462,331		100/100
Interest Rate Swap 6/2/2026 0.008885	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti OV6WI8S6QX2D1J857QP30	05/28/2021	06/02/2026	1	50,000,000	3.09971 / 0.13463			(233,124)			(5,272,783)	935,799				462,331		100/100
Interest Rate Swap 6/30/2026 0.008795	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/15/2021	06/30/2026	1	17,300,000	0.14725 / 0.130734			(76,888)			(1,858,379)					161,827		100/100
Interest Rate Swap 7/15/2028 0.012965	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	06/17/2021	07/15/2028	1	10,000,000	4.07914 / 0.145821			29,457			(1,322,557)	97,527				117,686		100/100
Interest Rate Swap 7/15/2026 0.010025	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	06/17/2021	07/15/2026	1	40,000,000	4.07914 / 0.145821			228			(4,164,009)	584,755				376,298		100/100
Interest Rate Swap 1/15/2028 0.012465	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	06/17/2021	01/15/2028	1	29,000,000	4.07914 / 0.145821			70,925			(3,637,903)	304,931				325,524		100/100
Interest Rate Swap 1/8/2028 0.011885	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/17/2021	01/08/2028	1	30,000,000	3.90871 / 0.140261			65,818			(3,832,588)	414,499				336,080		100/100
Interest Rate Swap 1/15/2029 0.013495	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/17/2021	01/15/2029	1	9,000,000	4.07914 / 0.145821			31,281			(1,246,829)	77,404				110,685		100/100
Interest Rate Swap 7/8/2028 0.01257	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	06/29/2021	07/08/2028	1	5,500,000	3.90871 / 0.152807			15,834			(736,772)	66,960				64,610		100/100
Interest Rate Swap 1/15/2029 0.013495	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/17/2021	01/15/2029	1	2,000,000	4.07914	(2,000,000)		(20,339)			(2,026,533)	199,772						100/100
Interest Rate Swap 1/15/2028 0.012465	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	06/17/2021	01/15/2028	1		0.145821	7,000,000		88,225			6,200,834	(510,384)				78,575		100/100
Interest Rate Swap 1/15/2029 0.013495	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/17/2021	01/15/2029	1		0.145821	2,000,000		27,290			1,749,460	(182,571)				24,597		100/100
Interest Rate Swap 1/15/2028 0.012465	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	06/17/2021	01/15/2028	1	7,000,000	4.07914	(7,000,000)		(71,105)			(7,078,949)	583,988						100/100
Interest Rate Swap 7/15/2028 0.012965	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	06/17/2021	07/15/2028	1		0.145821	2,500,000		32,773			2,200,035	(204,477)				29,422		100/100
Interest Rate Swap 7/15/2028 0.012965	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	06/17/2021	07/15/2028	1	2,500,000	4.07914	(2,500,000)		(25,408)			(2,530,674)	228,859						100/100
Interest Rate Swap 1/8/2028 0.011885	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/17/2021	01/08/2028	1	7,500,000	3.90871	(7,500,000)		(71,940)			(7,585,081)	623,183				84,020		100/100
Interest Rate Swap 7/15/2026 0.010025	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	06/17/2021	07/15/2026	1	10,000,000	4.07914 / 0.145821			57			(1,041,002)	146,189				94,074		100/100
Interest Rate Swap 1/8/2028 0.011885	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ20JLFK8MNNCLQOF39	06/17/2021	01/08/2028	1		0.140261	7,500,000		88,395			6,626,934	(519,558)						100/100
Interest Rate Swap 7/8/2028 0.01257	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	06/29/2021	07/08/2028	1	14,500,000	3.90871	(14,500,000)		(139,002)			(14,678,938)	1,323,103				170,336		100/100
Interest Rate Swap 7/8/2028 0.01257	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	06/29/2021	07/08/2028	1		0.152807	14,500,000		180,746			12,736,539	(1,146,571)						100/100
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	07/08/2021	05/05/2028	1	3,500,000	2.83229 / 0.14254			(4,643)			(489,709)	81,197				40,478		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	07/08/2021	11/5/2027	1	4,500,000	2.83229 / 0.169649			(8,255)			(593,746)	102,880				49,551		100/100
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	07/29/2021	02/05/2028	1	7,500,000	2.83229 / 0.129197			(12,904)			(1,024,369)	177,284				84,687		100/100
Interest Rate Swap 8/5/2028 0.010835	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti W22LROWP2IHZNBB6K528	07/29/2021	08/05/2028	1	5,000,000	2.83229 / 0.129197			(5,853)			(720,195)	117,840				59,161		100/100
Interest Rate Swap 5/5/2028 0.01055	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti W22LROWP2IHZNBB6K528	07/29/2021	05/05/2028	1	3,000,000	2.83229 / 0.129197	(71,342)		(4,191)			(420,752)	70,883				34,695		100/100
Interest Rate Swap 2/5/2027 0.009065	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	07/29/2021	02/05/2027	1	25,000,000	2.83229 / 0.129197			(73,514)			(2,996,765)	579,438				253,106		100/100
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	07/29/2021	02/05/2028	1		0.129197	7,500,000		77,138			6,561,892	(454,965)				36,698		100/100
Interest Rate Swap 8/5/2028 0.010835	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti W22LROWP2IHZNBB6K528	07/29/2021	08/05/2028	1		0.129197	5,000,000		54,175			4,342,279	(344,528)				59,161		100/100
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	07/08/2021	11/5/2027	1	2,500,000	2.83229	(2,555,838)		(30,014)			(2,527,523)	200,311				27,528		100/100
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	07/08/2021	05/05/2028	1		0.14254	2,000,000		21,358			1,744,147	(130,080)				23,130		100/100
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	07/29/2021	02/05/2028	1		0.129197	3,250,000		33,426			2,843,486	(197,151)						100/100
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	07/29/2021	02/05/2028	1	3,250,000	2.83229	(3,318,045)		(39,018)			(3,287,379)	273,975						100/100
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	07/08/2021	05/05/2028	1	2,000,000	2.83229	(2,046,565)		(24,011)			(2,023,981)	176,479				40,478		100/100
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	07/08/2021	11/5/2027	1		0.169649	2,500,000		25,428			2,197,664	(143,155)						100/100
Interest Rate Swap 2/5/2028 0.010285	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	07/29/2021	02/05/2028	1	7,500,000	2.83229	(7,500,000)		(90,042)			(7,586,260)	632,249				84,687		100/100
Interest Rate Swap 8/5/2028 0.010835	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti W22LROWP2IHZNBB6K528	07/29/2021	08/05/2028	1	5,000,000	2.83229	(5,000,000)		(60,028)			(5,062,475)	462,368						100/100
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	07/08/2021	11/5/2027	1		0.169649	4,500,000		42,345			3,955,795	(257,679)				49,551		100/100
Interest Rate Swap 11/5/2027 0.010115	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti G5GSEF7VJP5I7OUK5573	07/08/2021	11/5/2027	1	4,500,000	2.83229	(4,500,000)		(50,599)			(4,549,542)	360,559						100/100
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	07/08/2021	05/05/2028	1	3,500,000	2.83229	(3,500,000)		(42,019)			(3,541,967)	308,838						100/100
Interest Rate Swap 5/5/2028 0.01062	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	07/08/2021	05/05/2028	1		0.14254	3,500,000		37,377			3,052,258	(227,641)						100/100
Interest Rate Swap 2/28/2028 0.01112	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	08/26/2021	02/28/2028	1	31,500,000	3.04314 / 0.12375			(71,464)			(4,223,140)	598,268				357,771		100/100
Interest Rate Swap 8/31/2028 0.011625	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	08/26/2021	08/31/2028	1	8,000,000	3.06957 / 0.12375			(15,373)			(1,131,797)	150,226				95,247		100/100
Interest Rate Swap 2/28/2028 0.01112	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	08/26/2021	02/28/2028	1	36,000,000	3.04314	(36,000,000)		(481,993)			(36,424,810)	3,068,667				408,881		100/100
Interest Rate Swap 2/28/2028 0.01112	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	08/26/2021	02/28/2028	1		0.12375	36,000,000		400,320			31,598,364	(2,384,932)						100/100
Interest Rate Swap 8/31/2028 0.011625	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	08/26/2021	08/31/2028	1	19,500,000	3.06957	(19,500,000)		(264,789)			(19,749,428)	1,824,166				232,165		100/100
Interest Rate Swap 8/31/2028 0.011625	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	08/26/2021	08/31/2028	1		0.12375	19,500,000		227,317			16,990,673	(1,457,990)						100/100
Interest Rate Swap 10/8/2028 0.0133	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	10/06/2021	10/08/2028	1	6,500,000	3.90871 / 0.124			24,017			(876,781)	56,524				78,135		100/100
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZIWZ7FF32TIWEFA76	10/06/2021	04/08/2028	1	16,000,000	3.90871	(16,000,000)		(155,057)			(16,189,559)	1,394,527				183,652		100/100
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZIWZ7FF32TIWEFA76	10/06/2021	04/08/2028	1		0.124	16,000,000		205,781			14,133,900	(1,236,763)				128,556		100/100
Interest Rate Swap 4/8/2029 0.013785	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	10/06/2021	04/08/2029	1	7,000,000	3.90871 / 0.124			29,623			(988,424)	53,517				87,640		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 10/8/2027 0.01214	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	10/06/2021	10/08/2027	1		0.124	7,500,000		91,809			6,669,399	(509,092)				81,901		100/100
Interest Rate Swap 10/8/2027 0.01214	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	10/06/2021	10/08/2027	1	7,500,000	3.90871	(7,500,000)		(72,683)			(7,581,462)	591,998						100/100
Interest Rate Swap 10/8/2030 0.01494	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	10/06/2021	10/08/2030	1	12,800,000	3.90871	(12,800,000)		(124,046)			(13,026,452)	1,646,452				178,513		100/100
Interest Rate Swap 10/8/2030 0.01494	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	10/06/2021	10/08/2030	1		0.124	12,800,000		192,826			10,986,524	(1,591,321)						100/100
Interest Rate Swap 10/8/2029 0.01422	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	10/06/2021	10/08/2029	1		0.124	9,400,000		134,782			8,157,109	(992,873)				122,381		100/100
Interest Rate Swap 10/8/2029 0.01422	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCKR63DVZZN70PB21	10/06/2021	10/08/2029	1	9,400,000	3.90871	(9,400,000)		(91,096)			(9,546,618)	1,056,891						100/100
Interest Rate Swap 4/28/2028 0.014485	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	10/26/2021	04/28/2028	1	19,400,000	4.37386 / 0.1345			61,629			(2,349,056)	(10,217)				223,942		100/100
Interest Rate Swap 10/28/2027 0.1345	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	10/26/2021	10/28/2027	1	13,500,000	4.37386 / 0.1345			35,934			(1,547,730)	12,672				148,347		100/100
Interest Rate Swap 4/8/2029 0.013785	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	10/06/2021	04/08/2029	1		0.124	38,700,000		537,925			33,778,138	(3,720,820)						100/100
Interest Rate Swap 4/8/2029 0.013785	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti B4TYDEB6GKMZO031MB27	10/06/2021	04/08/2029	1	38,700,000	0.124	(38,700,000)		(375,045)			(39,242,709)	4,016,695				484,523		100/100
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	10/06/2021	04/08/2028	1	11,200,000	0.124	(11,200,000)		(108,540)			(11,332,691)	976,169						100/100
Interest Rate Swap 10/8/2028 0.0133	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	10/06/2021	10/08/2028	1		0.124	29,800,000		399,643			26,162,423	(2,584,294)				358,220		100/100
Interest Rate Swap 10/8/2028 0.0133	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	10/06/2021	10/08/2028	1	29,800,000	0.124	(29,800,000)		(288,794)			(30,182,128)	2,843,435						100/100
Interest Rate Swap 4/8/2028 0.012755	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	10/06/2021	04/08/2028	1		0.124	11,200,000		144,046			9,893,730	(865,734)						100/100
Interest Rate Swap 6/2/2028 0.01123	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	11/30/2021	06/02/2028	1		0.049997	27,600,000		156,697			24,118,727	(1,966,629)				308,472		100/100
Interest Rate Swap 12/2/2028 0.011175	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	11/30/2021	12/02/2028	1		0.049997	4,500,000		50,986			3,891,374	(342,663)				66,967		100/100
Interest Rate Swap 6/2/2028 0.01123	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	11/30/2021	06/02/2028	1	27,600,000	3.02	(27,600,000)		(31,627)			(27,599,978)	2,067,914				321,276		100/100
Interest Rate Swap 12/2/2028 0.011175	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	11/30/2021	12/02/2028	1	4,500,000	3.02	(4,500,000)		(60,386)			(4,499,996)	368,264				54,791		100/100
Interest Rate Swap 12/2/2029 0.011735	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	11/30/2021	12/02/2029	1	3,700,000	3.02 / 0.049997			(5,628)			(551,287)	20,241				48,701		100/100
Interest Rate Swap 6/4/2029 0.01142	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	11/30/2021	06/04/2029	1	19,500,000	3.02 / 0.049997			91,014			(2,779,295)	115,267				247,235		100/100
Interest Rate Swap 12/2/2028 0.011175	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	11/30/2021	12/02/2028	1	5,500,000	3.02 / 0.049997			(11,489)			(743,871)	31,290						100/100
Interest Rate Swap 6/4/2029 0.01142	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti SNZ2OJLFK8MNNCLQOF39	11/30/2021	06/04/2029	1	19,500,000	3.02 / 0.049997			91,014			(2,779,295)	115,267				247,235		100/100
Interest Rate Swap 6/2/2028 0.01123	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	11/30/2021	06/02/2028	1	26,500,000	3.02 / 0.049997			120,085			(3,342,506)	97,248						100/100
Interest Rate Swap 12/2/2029 0.011735	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	11/30/2021	12/02/2029	1	3,800,000	3.02 / 0.049997			(5,780)			(566,186)	20,788				50,017		100/100
Interest Rate Swap 6/23/2028 0.0118	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti 7H6GLXDRUGQFU57RNE97	12/21/2021	06/23/2028	1	28,100,000	3.02 / 0.046357			120,057			(3,494,340)	24,373				328,902		100/100
Interest Rate Swap 12/23/2028 0.01199	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	12/21/2021	12/23/2028	1	47,400,000	3.02 / 0.046357			(170,554)			(6,254,606)	45,302				579,561		100/100
Interest Rate Swap 6/22/2029 0.012195	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	12/21/2021	06/22/2029	1	13,600,000	3.02 / 0.046357			60,910			(1,889,749)	15,208				173,100		100/100
Interest Rate Swap 6/23/2028 0.0118	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti 7H6GLXDRUGQFU57RNE97	12/21/2021	06/23/2028	1	11,500,000	3.02 / 0.047582			49,134			(1,430,068)	9,975				134,604		100/100
Interest Rate Swap 6/22/2029 0.012195	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti E57ODZWZ7FF32TWEFA76	12/21/2021	06/22/2029	1	13,600,000	3.02 / 0.047582			60,910			(1,889,749)	15,203				173,100		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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 12/23/2028 0.01199	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	12/21/2021	12/23/2028	1	61,600,000	3.02 / 0.047582			(221,649)			(8,128,349)	58,874				753,184		100/100
Interest Rate Swap 6/30/2026 0.013325	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti ES7IP3U3RHIGC71XBU11	12/23/2021	06/30/2026	1	17,300,000	3.67414 / 0.213689			(83,314)			(1,606,229)	(2,154)				161,827		100/100
Interest Rate Swap 2/22/2029 0.0172	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	2,000,000	3.02		(2,000,000)				(1,999,998)					24,799		100/100
Interest Rate Swap 2/22/2029 0.0172	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1		0.05		2,000,000				1,787,422					178,554		100/100
Interest Rate Swap 8/22/2030 0.0175	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2030	1	14,600,000	3.02 / 0.05			60,117			(1,789,094)					201,908		100/100
Interest Rate Swap 2/22/2028 0.017	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2028	1	13,500,000	3.02 / 0.05						(1,275,966)					153,182		100/100
Interest Rate Swap 2/22/2031 0.0176	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2031	1	15,500,000	3.02 / 0.05						(1,979,339)					221,249		100/100
Interest Rate Swap 2/22/2029 0.0172	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	14,600,000	3.02 / 0.05						(1,551,808)					181,034		100/100
Interest Rate Swap 8/22/2028 0.0171	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2028	1	24,800,000	3.02 / 0.05			97,129			(2,492,076)					294,745		100/100
Interest Rate Swap 8/22/2029 0.0174	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2029	1		0.05		3,300,000	28,869			2,932,606					42,550		100/100
Interest Rate Swap 2/22/2029 0.0172	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1		0.05		14,400,000				12,869,437							100/100
Interest Rate Swap 8/22/2028 0.0171	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2028	1	7,000,000	3.02 / 0.05			27,415			(703,408)					83,194		100/100
Interest Rate Swap 2/22/2031 0.0176	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2031	1	15,500,000	3.02 / 0.05						(1,979,339)					221,249		100/100
Interest Rate Swap 2/22/2028 0.017	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2028	1	17,600,000	3.02 / 0.05						(1,663,482)					199,704		100/100
Interest Rate Swap 2/22/2029 0.0172	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	14,400,000	3.02		(14,400,000)				(14,399,987)							100/100
Interest Rate Swap 8/22/2029 0.0174	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2029	1	3,300,000	3.02		(3,300,000)	(15,447)			(3,299,997)							100/100
Interest Rate Swap 2/22/2030 0.0175	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2030	1		0.05		9,700,000				8,567,615					129,686		100/100
Interest Rate Swap 2/22/2030 0.0175	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2030	1	9,700,000	3.02		(9,700,000)				(9,699,992)							100/100
Interest Rate Swap 8/22/2030 0.0175	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2030	1	14,500,000	3.02 / 0.05			59,705			(1,776,840)					200,525		100/100
Interest Rate Swap 5/15/2030 0.023617	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	05/15/2030	1		2.625589		6,000,000				5,467,276					81,498		100/100
Interest Rate Swap 5/15/2031 0.022767	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	05/15/2031	1		2.483387		6,300,000				5,523,424					91,187		100/100
Interest Rate Swap 2/15/2030 0.023737	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	02/15/2030	1		2.528357		5,000,000				4,596,322					66,755		100/100
Interest Rate Swap 2/15/2031 0.022937	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	02/15/2031	1		2.870311		6,500,000				5,751,522					92,668		100/100
Interest Rate Swap 5/15/2032 0.022377	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	05/15/2032	1	3,100,000	0.0 / 2.324249						(181,973)					47,472		100/100
Interest Rate Swap 8/15/2032 0.022377	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	08/15/2032	1	2,600,000	0.0 / 2.322279						(152,459)					40,342		100/100
Interest Rate Swap 2/18/2032 0.022437	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	02/18/2032	1	3,500,000	0.0 / 2.643676						(205,119)					52,907		100/100
Interest Rate Swap 2/15/2031 0.022937	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	02/15/2031	1	6,500,000	0.0		(6,500,000)				(6,155,390)							100/100
Interest Rate Swap 2/15/2030 0.023737	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	02/15/2030	1	5,000,000	0.0		(5,000,000)				(4,971,424)							100/100
Interest Rate Swap 11/17/2032 0.022387	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	11/17/2032	1	2,300,000	0.0 / 2.319964						(134,521)					36,166		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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 5/15/2030 0.023617 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	05/15/2030	1	6,000,000	0.0		(6,000,000)				(5,895,483)							100/100
Interest Rate Swap 5/15/2031 0.022767 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	05/15/2031	1	6,300,000	0.0		(6,300,000)				(5,902,459)							100/100
Interest Rate Swap 8/15/2031 0.022687 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	08/15/2031	1	5,900,000	0.0		(5,900,000)				(5,473,039)					86,662		100/100
Interest Rate Swap 8/15/2030 0.023407 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	08/15/2030	1	7,100,000	0.0		(7,100,000)				(6,888,520)					98,060		100/100
Interest Rate Swap 11/15/2031 0.022577 .	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	11/15/2031	1	5,800,000	0.0		(5,800,000)				(5,331,346)					86,418		100/100
Interest Rate Swap 11/15/2030 0.023157 .	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	11/15/2030	1	7,700,000	0.0		(7,700,000)				(7,378,466)					108,075		100/100
Interest Rate Swap 8/15/2030 0.023407 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	08/15/2030	1		2.999703			7,100,000			6,407,581							100/100
Interest Rate Swap 8/15/2031 0.022687 ..	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	08/15/2031	1		2.537409			5,900,000			5,126,585							100/100
Interest Rate Swap 11/15/2030 0.023157 .	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	11/15/2030	1		2.69341			7,700,000			6,880,674							100/100
Interest Rate Swap 11/15/2031 0.022577 .	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	03/25/2022	11/15/2031	1		2.59104			5,800,000			4,993,128							100/100
Interest Rate Swap 4/20/2028 0.024655 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	58,000,000	3.96332 / 1.217481			101,813			(3,367,672)					668,260		100/100
Interest Rate Swap 4/20/2028 0.024655 ...	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	12,000,000	3.96332 / 1.217481			21,065			(696,760)					138,261		100/100
Interest Rate Swap 4/20/2029 0.02602	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	15,000,000	3.96332 / 2.602			33,557			(850,557)					188,398		100/100
Interest Rate Swap 4/20/2027 0.02588	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	33,000,000	3.96332 / 2.588			72,029			(1,546,849)					342,151		100/100
Interest Rate Swap 4/20/2029 0.02602	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	20,000,000	3.96332 / 2.602			44,743			(1,134,076)					251,197		100/100
Interest Rate Swap 4/20/2027 0.02588	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	10,000,000	3.96332 / 2.588			21,827			(468,742)					103,682		100/100
Interest Rate Swap 10/19/2029 0.037991 .	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	79,000,000	3.95504 / 3.95504						1,030,927					1,030,791		100/100
Interest Rate Swap 10/19/2029 0.037991 .	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	68,000,000	3.95504 / 3.95504						887,380					887,268		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										(241,790)		2,960,279		XXX	(170,732,237)	11,319,270				20,458,114	XXX	XXX
RCV 5.48 PAY 5.13 03/31/2023	LONDON POWER NETWORKS G5607DAD2	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023	1	4,879,095	5.125 / 5.4825			46,505	939,598		935,202		496,326			12,198		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			49,121	672,421		732,175		403,426			33,161		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			161,327	2,209,800		2,191,990		909,300			41,092		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	8,232,825	4.5628 / 5.075			221,507	2,413,194		2,221,685		733,199			104,948		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			113,873	1,125,750		1,108,170		265,810			32,357		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			112,260	46,250		114,775		349,750			39,645		100/100
RCV 4.59 PAY 3.38 09/19/2023	ASML HOLDING NV EYSTUR OG	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023	1	10,374,828	3.375 / 4.5875			220,172	2,296,813		2,231,235		529,452			44,017		100/100
RCV 4.55 PAY 2.73 01/31/2040	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			148,265	299,250		820,192		489,650			160,653		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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			90,321	1,208,400		1,193,656		606,200			26,241		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			11,722	219,870		222,149		106,085			5,543		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			29,748	941,100		1,106,568		454,650			61,800		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			152,501	307,800		843,626		503,640			165,243		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			86,269	2,729,190		3,209,048		1,318,485			179,221		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	6,949,062	4.5628 / 5.075			338,869	2,036,900		1,875,253		618,870			88,584		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			192,144	1,896,000		2,005,195		447,680			82,325		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			212,810	427,500		1,171,703		699,500			229,504		100/100
RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	2,730,600	5.875 / 6.3575			30,143	565,380		571,241		272,790			14,254		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			127,378	1,743,698		1,898,650		1,046,150			85,991		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			113,417	83,475		166,151		314,775			37,531		100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	3,086,399	4.19 / 4.56			19,659	189,177		187,776		211,070			39,987		100/100
RCV 5.47 PAY 4.00 11/26/2029	SKY PLC G15632AV7	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	1	2,791,000	4 / 5.465			56,540	415,779		626,207		326,218			36,683		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			108,954	807,752		1,217,495		619,127			69,960		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			163,058	895,484		1,234,615		380,094			76,110		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			284,447	1,964,000		3,270,960		1,515,500			184,182		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			222,352	1,220,073		1,683,566		517,989			103,786		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	4,409,141	4.19 / 4.56			28,085	270,253		268,251		301,528			27,991		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			185,124	1,371,393		2,144,953		1,408,321			136,704		100/100
XCCY: GBPUSD 4.761% 8/30/30 USD	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	14,000		203,025	654,000		1,851,663		1,515,500			175,626		100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	04/18/2028	1	5,524,279	2.69 / 4.26	(4,482)		112,325	390,110		578,306		646,840			63,589		100/100
RCV 4.761 PAY 3.29 08/30/2030	QUADGAS FINANCE PLC G7304*AE1	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		276,114	889,440		2,518,262		2,061,080			238,852		100/100
RCV 4.235 PAY 1.82 10/12/2028	SERGO PLC G7996#AD2	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)		245,484	798,000		1,452,675		559,600			112,323		100/100
RCV 4.40275 PAY 4.113 01/03/2034	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	5,834,393	4.11 / 4.4	2,022	(27)	147,766	171,163		158,567		2,011,745			96,840		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 5.567 PAY 3.11 12/05/2036	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		117,655	261,495		880,715		272,805			82,584		100/100
RCV 5.567 PAY 3.11 12/05/2036	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		117,655	261,495		880,715		272,805			82,584		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 B4TYDEB6GKMZ0031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		72,146	393,855		614,145		704,708			53,969		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 B4TYDEB6GKMZ0031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208		97,671	393,855		650,012		704,708			57,972		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 B4TYDEB6GKMZ0031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		72,146	393,855		614,145		704,708			53,969		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 B4TYDEB6GKMZ0031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208		97,671	393,855		650,012		704,708			57,972		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 B4TYDEB6GKMZ0031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		11,217	43,559		(12,382)		536,370			94,272		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 B4TYDEB6GKMZ0031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		11,217	43,559		(12,382)		536,370			94,272		100/100
RCV 4.075 PAY 2.97 09/17/2029	Forth Ports PP9N3MOF9	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	07/17/2019	09/17/2029	1	5,843,040	2.97 / 4.075	940		66,572	189,410		559,857		712,285			75,734		100/100
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		(17,575)	213,590		730,460		803,215			97,285		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	3,145,534	3.515 / 5.9755	(1,443)		76,969	64,804		459,954		201,918			60,933		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	9,856,007	3.515 / 5.9755	(4,522)		428,296	203,053		1,441,191		632,677			190,924		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	3,145,534	3.515 / 5.9755	(1,443)		136,921	64,804		459,954		201,918			60,933		100/100
RCV 3.44 PAY 1.38 09/30/2031	ALPHA TRAINS FINANCE S A L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		114,315	102,563		447,039		262,313			60,710		100/100
RCV 3.44 PAY 1.38 09/30/2031	ALPHA TRAINS FINANCE S A L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		114,315	102,563		447,039		262,313			60,710		100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	5,335,010	2.81 / 3.885	860		52,186	162,540		757,277		651,665			109,919		100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		36,409	113,400		528,333		454,650			76,688		100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		36,409	113,400		528,333		454,650			76,688		100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,325,001	3.375 / 5.5875	21,603,447	(21,601,272)	120,303	166,980		752,783		338,054			106,533		100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	10,437,001	3.375 / 5.5875	42,342,756	(42,338,494)	418,634	327,281		1,475,455		662,585			208,805		100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,325,001	3.375 / 5.5875	21,603,447	(21,601,272)	120,303	166,980		752,783		338,054			106,533		100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		102,341	611,325		1,842,640		1,083,583			216,434		100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		102,341	611,325		1,842,640		1,083,583			216,434		100/100
RCV 3.901 PAY 3.07 04/30/2027	Willow Holdco	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		126,722	797,050		1,206,043		1,439,725			127,189		100/100
RCV 3.901 PAY 3.07 04/30/2027	Willow Holdco	SCH D-1	Currency	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		126,722	797,050		1,206,043		1,439,725			127,189		100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,027,765	3.15 / 4.107	7,187	(128)	67,152	367,059		770,106		719,598			113,811		100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,027,765	3.15 / 4.107	7,187	(128)	67,153	367,059		770,106		719,598			113,811		100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	12,055,529	3.15 / 4.107	14,374	(257)	134,305	734,118		1,540,213		1,439,196			227,623		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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		177,527	1,615,900		2,073,268		2,167,165			187,467		100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	19,237,600	1.82 / 3.915	4,325		407,861	774,175		2,328,583		1,210,135			275,273		100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	5,560,000	1.82 / 3.915	1,250		117,879	223,750		673,001		349,750			79,559		100/100
PAY 1.96 RCV 4.0 06/20/2026	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96	(7,565)		155,942	263,885		532,053		622,555			90,927		100/100
PAY 1.96 RCV 4.0 06/20/2026	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96	(7,565)		206,693	263,885		532,053		622,555			90,927		100/100
RCV 2.5807 PAY 2.92 11/25/2030	Australian Laboratory Services Pty Ltd PPED0LPC6SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	10,957,066	2.92 / 2.5807	(38,110)		(44,714)	107,957		(386,931)		788,464			154,082		100/100
RCV 2.636 PAY 1.5 11/25/2030	Australian Laboratory Services Pty Ltd PPE0C3Y64SYA	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	4,927,860	1.5 / 2.636	(9,450)		63,386	445,410		495,213		293,790			69,297		100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,741,303	4.07 / 3.7556	2,703		(15,906)	409,229		815,148		528,701			170,967		100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,741,303	4.07 / 3.7556	2,703		(18,273)	409,229		815,148		528,701			170,967		100/100
RCV 1.9381 PAY 0.8 01/28/2026	Molkerei Alois Miller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381	7,350		98,358	696,850		640,588		489,650			71,670		100/100
RCV 1.9381 PAY 0.8 01/28/2026	Molkerei Alois Miller GmbH & Co KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381	7,350		98,358	696,850		640,588		489,650			71,670		100/100
RCV 3.072 PAY 1.62 01/07/2031	Americold Realty Operating Partnership L P	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		185,135	1,024,500		1,408,380		699,500			165,627		100/100
RCV 3.072 PAY 1.62 01/07/2031	Americold Realty Operating Partnership L P	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072	48,500		185,135	1,024,500		1,408,380		699,500			165,627		100/100
RCV 4.23 PAY 2.75 06/15/2031	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/11/2021	06/15/2031	1	5,494,494	2.75 / 4.23	5,213		102,144	657,010		750,287		317,060			79,907		100/100
RCV 4.23 PAY 2.75 06/15/2031	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/11/2021	06/15/2031	1	9,120,861	2.75 / 4.23	8,653		169,560	1,090,636		1,245,476		526,313			132,645		100/100
RCV 2.8253 PAY 1.04 02/23/2029	Molkerei Alois M?ller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253	500		107,191	591,500		1,060,841		699,500			139,669		100/100
RCV 2.8253 PAY 1.04 02/23/2029	Molkerei Alois M?ller GmbH & Co. KG	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	11/23/2021	02/23/2029	1	11,264,000	1.04 / 2.8253	500		107,191	591,500		1,060,841		699,500			139,669		100/100
RCV 3.91 PAY 3.18 06/30/2032	Realty Income	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2022	06/30/2032	1	13,174,000	3.18 / 3.91				1,145,000		1,809,927		1,145,000			203,025		100/100
RCV 4.019 PAY 2.29 07/12/2032	Halma PLC	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2022	07/12/2032	1	10,884,000	2.29 / 4.019	10,500		211,500	683,688		201,000		168,086			100/100		
RCV 4.22 PAY 0.76 07/26/2027	Prologis, L.P.	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/02/2022	07/26/2027	1	32,004,928	0.76 / 4.2176	(6,162)		503,317	(292,145)		509,480		342,094			100/100		
RCV 4.22 PAY 0.76 07/26/2027	Prologis, L.P.	SCH D-1	Currency	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	06/02/2022	07/26/2027	1	18,002,772	0.76 / 4.2176	(3,466)		283,116	(164,331)		286,582		192,428			100/100		
RCV 6.43 PAY 6.28 01/31/2033	CADENT FINANCE PLC	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2033	1	17,241,000	6.28 / 6.43	49,500			(802,500)		(74,340)		(852,000)			273,828		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										85,774,162	(85,491,206)	9,642,923	52,888,094	XXX	82,650,905		54,001,388			9,254,832	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										85,532,372	(85,491,206)	12,603,202	52,888,094	XXX	(88,081,332)	11,319,270	54,001,388			29,712,946	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										(241,790)		2,960,279		XXX	(170,732,237)	11,319,270				20,458,114	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1379999999. Total Swaps - Foreign Exchange										85,774,162	(85,491,206)	9,642,923	52,888,094	XXX	82,650,905		54,001,388			9,254,832	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										85,532,372	(85,491,206)	12,603,202	52,888,094	XXX	(88,081,332)	11,319,270	54,001,388			29,712,946	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										85,532,372	(85,491,206)	12,603,202	52,888,094	XXX	(88,081,332)	11,319,270	54,001,388			29,712,946	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										23,729,490	300,712,612	4,136,834	126,331,696	XXX	122,510,085	(76,217,531)		(123,362,919)			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										109,261,862	215,221,406	16,740,036	179,219,790	XXX	34,428,753	(64,898,261)	54,001,388	(123,362,919)		29,712,946	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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
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
.011420Y EEJ EUR001/14/22|.011420Y|EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	01/14/2020	01/14/2022	01/14/2022	Exercise	6,580	920,000	139.8	38,732		45,474		38,732		(36,411)			6,742			0010
.U011420 SPX EUR001/14/22|.U011420|SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	01/14/2020	01/14/2022	01/14/2022	Exercise	281	925,000	3283.15	81,308		388,719		81,308		(336,359)			307,411			0010
.A021420 EEJ EUR002/14/22|.A021420|EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/14/2020	02/14/2022	02/14/2022	Exercise	9,675	1,375,000	142.11	58,163		27,188		58,163		(29,762)			(30,974)			0010
.X021420 SPX EUR002/14/22|.X021420|SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2020	02/14/2022	02/14/2022	Exercise	239	810,000	3380.16	69,765		244,788		69,765		(262,493)			175,023			0010
.031620U EEJ EUR003/14/22|.031620U|EEJ EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	03/16/2020	03/14/2022	03/14/2022	Exercise	14,937	1,910,000	127.87	79,456		258,112		79,456		(268,483)			178,656			0010
.T031620 SPX EUR003/14/22|.T031620|SPX EUR0 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/16/2020	03/14/2022	03/14/2022	Exercise	460	1,100,000	2386.13	162,360		823,793		162,360		(932,459)			661,433			0010
.Q041420 SPX EUR004/14/22|.Q041420|SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022	04/14/2022	Exercise	430	1,225,001	2846.06	144,918		665,657		144,918		(680,057)			520,740			0010
.041420R EEJ EUR004/14/22|.041420R|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	04/14/2020	04/14/2022	04/14/2022	Exercise	16,026	2,165,000	135.09	93,312		203,214		93,312		(163,892)			109,903			0010
.Y051420 SPX EUR005/16/22|.Y051420|SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/14/2020	05/16/2022	05/16/2022	Exercise	560	1,600,000	2852.5	205,120		648,139		205,120		(867,566)			443,019			0010
.051420Z EEJ EUR005/16/22|.051420Z|EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	05/16/2022	05/16/2022	Exercise	20,004	2,695,000	134.72	116,694		199,044		116,694		(211,210)			82,351			0010
.051420Q EEJ EUR001/14/22|.051420Q|EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	05/14/2020	01/14/2022	01/14/2022	Exercise	5,901	825,000	139.8	19,800		40,778		19,800		(47,583)			20,978			0010
.X061520 SPX EUR006/14/22|.X061520|SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2022	06/14/2022	Exercise	277	850,000	3066.59	101,575		185,403		101,575		(371,116)			83,828			0010
.061520Z EEJ EUR006/14/22|.061520Z|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	06/15/2020	06/14/2022	06/14/2022	Exercise	9,437	1,280,000	135.63	54,912		60,116		54,912		(91,074)			5,204			0010
.061620B SGIXCGMS EUR006/I.061620B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/16/2020	06/14/2022	06/14/2022	Expiration	1,287	465,501	361.54	16,429				294		(3,417)		(294)				0010
.062320N SGIXCGMS EUR006/I.062320N|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/23/2020	06/21/2022	06/21/2022	Expiration	483	175,472	363.25	6,236				172		(1,297)		(172)				0010
.063020B SGIXCGMS EUR006/I.063020B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	06/30/2020	06/28/2022	06/28/2022	Expiration	1,210	440,121	363.55	15,786				587		(3,283)		(587)				0010
.070820B SGIXCGMS EUR007/I.070820B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/08/2020	07/07/2022	07/07/2022	Expiration	898	327,342	364.45	12,045				99		(2,999)		(99)				0010
.X071420 SPX EUR007/14/22|.X071420|SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	07/14/2020	07/14/2022	07/14/2022	Exercise	214	685,000	3197.52	80,282		127,008		80,282		(258,916)			46,726			0010
.C071420 EEJ EUR007/14/22|.C071420|EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	07/14/2020	07/14/2022	07/14/2022	Exercise	7,337	1,005,000	136.97	43,215		35,219		43,215		(60,561)			(7,996)			0010
.Y072220 SGIXCGMS EUR007/I.Y072220|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/22/2020	07/21/2022	07/21/2022	Expiration	1,517	560,766	369.65	20,161				555		(5,020)		(555)				0010
.072920A SGIXCGMS EUR007/I.072920A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	07/29/2020	07/28/2022	07/29/2022	Expiration	1,797	664,999	369.96	24,733				919		(6,158)		(919)				0010
.081020B SGIXCGMS EUR008/I.081020B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	08/10/2020	08/08/2022	08/09/2022	Expiration	3,209	1,198,074	373.29	41,820				403		(12,212)		(403)				0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.Z081420 SPX EUR008/15/22 | .Z081420 | SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/14/2020	08/15/2022	08/15/2022	Exercise	254	860,000	3372.85	96,406		235,673		96,406		(266,767)			139,267			0010
.C081420 EEJ EUR008/15/22 | .C081420 | EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	08/14/2020	08/15/2022	08/15/2022	Exercise	9,647	1,330,000	137.86	57,057		72,549		57,057		(71,220)			15,492			0010
.081720B SGIXCGMS EUR008/ | .081720B | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/17/2020	08/15/2022	08/15/2022	Expiration	1,241	459,535	370.19	16,771				323		(4,897)		(323)				0010
.082420N SGIXCGMS EUR008/ | .082420N | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/24/2020	08/08/2022	08/09/2022	Expiration	535	200,001	373.29	7,056				69		(2,101)		(69)				0010
.082420P SGIXCGMS EUR008/ | .082420P | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/24/2020	08/22/2022	08/22/2022	Expiration	1,267	472,169	372.52	17,289				500		(5,048)		(500)				0010
.090920B SGIXCGMS EUR008/ | .090920B | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/09/2020	08/29/2022	08/29/2022	Expiration	1,908	716,759	375.53	22,312				871		(6,597)		(871)				0010
.090920F PDLV5E EUR009/07 | .090920F | PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	09/09/2020	09/07/2022	09/07/2022	Expiration	2,896	1,215,000	419.4	46,778				387		(15,657)		(387)				0010
.090920D SGIXCGMS EUR009/ | .090920D | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/09/2020	09/07/2022	09/07/2022	Expiration	2,660	982,131	369.1	38,663				320		(12,941)		(320)				0010
.091420Y EEJ EUR009/14/22 | .091420Y | EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	09/14/2022	Exercise	11,389	1,570,000	137.85	67,981		41,115		67,981		(83,812)		(26,866)				0010
.X091420 SPX EUR009/14/22 | .X091420 | SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2022	09/14/2022	Exercise	373	1,265,000	3383.54	142,313		210,290		142,313		(389,067)		67,977				0010
.091520D SGIXCGMS EUR009/ | .091520D | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/15/2020	09/14/2022	09/14/2022	Expiration	2,083	773,611	371.25	28,006				501		(9,361)		(501)				0010
.091520B SGIXCGMS EUR009/ | .091520B | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/15/2020	09/07/2022	09/07/2022	Expiration	9,583	3,537,259	369.1	137,427				1,145		(46,382)		(1,145)				0010
.092220N SGIXCGMS EUR009/ | .092220N | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/22/2020	09/21/2022	09/21/2022	Expiration	762	281,108	368.72	10,216				281		(3,415)		(281)				0010
.100820A SGIXCGMS EUR009/ | .100820A | SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	10/08/2020	09/28/2022	09/28/2022	Expiration	811	300,468	370.29	11,076				418		(3,759)		(418)				0010
.100820H PDLV5E EUR010/07 | .100820H | PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	10/07/2022	10/07/2022	Expiration	852	360,000	422.4	12,348				102		(4,656)		(102)				0010
.100820C SGIXCGMS EUR010/ | .100820C | SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLOOF39	10/08/2020	10/07/2022	10/07/2022	Expiration	2,696	1,000,916	371.21	35,942				297		(13,534)		(297)				0010
.100820F PDLV5E EUR009/28 | .100820F | PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	09/28/2022	09/28/2022	Expiration	1,089	460,000	422.29	15,732				594		(5,347)		(594)				0010
.101420U EEJ EUR010/14/22 | .101420U | EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2022	10/14/2022	Expiration	19,229	2,655,000	138.07	114,962				114,962		(137,894)		(114,962)				0010
.S101420 SPX EUR010/14/22 | .S101420 | SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2020	10/14/2022	10/14/2022	Exercise	503	1,755,000	3488.67	194,314		47,489		194,314		(476,131)		(146,825)				0010
.101520B SGIXCGMS EUR010/ | .101520B | SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLOOF39	10/15/2020	10/14/2022	10/14/2022	Expiration	1,940	724,395	373.39	24,910				447		(9,380)		(447)				0010
.102220B SGIXCGMS EUR010/ | .102220B | SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLOOF39	10/22/2020	10/21/2022	10/21/2022	Expiration	1,856	688,253	370.69	24,100				665		(9,075)		(665)				0010
.111020D SGIXCGMS EUR011/ | .111020D | SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLOOF39	11/10/2020	11/07/2022	11/07/2022	Expiration	5,410	2,030,869	375.35	66,280				549		(27,830)		(549)				0010
.111020L PDLV5E EUR010/28 | .111020L | PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/28/2022	10/28/2022	Expiration	1,268	530,002	417.98	18,974				718		(7,287)		(718)				0010

SCHEDULE DB - PART A - SECTION 2

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.111020K PDLV5E EUR010/21|.111020K|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/21/2022	10/21/2022	Expiration	821	346,679	422.24	10,678				302				(4,096)	(302)			0010
.111020J PDLV5E EUR010/14|.111020J|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/14/2022	10/14/2022	Expiration	756	321,888	425.31	8,788				163				(3,380)	(163)			0010
.111020B SGIXCGMS EURO10/|.111020B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	11/10/2020	10/28/2022	10/28/2022	Expiration	2,541	934,600	367.74	39,545				1,495				(15,120)	(1,495)			0010
.V111620 SPX EUR011/14/22|.V111620|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/16/2020	11/14/2022	11/14/2022	Exercise	377	1,370,000	3626.91	147,686		124,780		147,686			(312,255)		(22,906)			0010
.111620Y EEJ EUR011/14/22|.111620Y|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/16/2020	11/14/2022	11/14/2022	Exercise	15,681	2,170,000	138.38	94,612		30,579		94,612			(107,618)		(64,033)			0010
.111720B SGIXCGMS EUR011/|.111720B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	11/17/2020	11/14/2022	11/14/2022	Expiration	3,123	1,175,087	376.2	41,450				743				(17,380)	(743)			0010
.1124200 SGIXCGMS EUR011/|.1124200|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	11/24/2020	11/21/2022	11/21/2022	Expiration	3,521	1,324,880	376.21	47,472				1,311				(19,933)	(1,311)			0010
.112420S PDLV5E EUR011/07|.112420S|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/07/2022	11/07/2022	Expiration	284	119,373	419.68	4,345				37				(1,860)	(37)			0010
.112420T PDLV5E EUR011/21|.112420T|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/21/2022	11/21/2022	Expiration	1,571	664,416	422.8	21,992				608				(9,234)	(608)			0010
.120120B SGIXCGMS EUR011/|.120120B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	12/01/2020	11/28/2022	11/28/2022	Expiration	1,817	684,986	376.89	23,936				891				(10,037)	(891)			0010
.120820B SGIXCGMS EUR012/|.120820B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/08/2020	12/07/2022	12/07/2022	Expiration	1,328	502,497	378.11	18,047				149				(8,291)	(149)			0010
.A121420 EEJ EUR012/14/22|.A121420|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2022	12/14/2022	Exercise	18,474	2,590,000	140.19	114,219		39,352		114,219			(95,359)		(74,867)			0010
.Y121420 SPX EUR012/14/22|.Y121420|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2022	12/14/2022	Exercise	438	1,600,000	3647.49	173,600		152,578		173,600			(356,378)		(21,022)			0010
.121520G PDLV5E EUR011/21|.121520G|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	12/07/2022	12/07/2022	Expiration	734	310,982	423.63	10,791				90				(4,876)	(90)			0010
.121520H PDLV5E EUR011/21|.121520H|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	12/14/2022	12/14/2022	Expiration	512	217,500	424.1	7,460				133				(3,300)	(133)			0010
.121520B SGIXCGMS EUR012/|.121520B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/15/2020	12/14/2022	12/14/2022	Expiration	5,275	1,996,732	378.48	71,538				1,279				(32,866)	(1,279)			0010
.121520F PDLV5E EUR011/07|.121520F|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/28/2022	11/28/2022	Expiration	708	300,344	424.17	10,122				88				(4,459)	(88)			0010
.122202Z SGIXCGMS EUR012/|.122202Z|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/22/2020	12/14/2022	12/14/2022	Expiration	443	167,962	378.48	5,707				103				(2,647)	(103)			0010
.B122220 SGIXCGMS EUR012/|.B122220|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/22/2020	12/21/2022	12/21/2022	Expiration	2,410	910,993	377.93	31,722				873				(14,574)	(873)			0010
.122920B SGIXCGMS EUR012/|.122920B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/29/2020	12/28/2022	12/28/2022	Expiration	8,883	3,359,124	378.14	120,813				4,487				(55,504)	(4,487)			0010
.0107210 EEJ EUR001/07/22|.0107210|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	3,962	565,000	142.57	12,091		18,230		201					18,029			0010
.G010721 SPX EUR001/07/22|.G010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	4,412	16,785,000	3803.79	473,169		845,960		7,864					838,095			0010
.0107210 EEJ EUR001/07/22|.0107210|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	3,682	525,000	142.57	10,658		16,939		177					16,762			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)
.010721P EEJ EUR001/07/22|.010721P|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	26,667	3,840,000	143.9957	104,064		85,497		1,730					83,767			0010
.010721U SPX ASIAN01/07/2|.010721U|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	01/07/2022	Exercise	995	3,785,000	3803.79	44,663		75,704		742					74,962			0010
.0107210 EEJ EUR001/07/22|.0107210|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	5,839	845,000	144.694293	21,210		14,673		353					14,321			0010
.010721R EEJ EUR001/07/22|.010721R|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	6,362	925,000	145.378629	21,460		11,622		357					11,266			0010
.0107210 EEJ EUR001/07/22|.0107210|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	11,923	1,700,000	142.57	40,970		54,850		681					54,169			0010
.J010721 SPX EUR001/07/22|.J010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	2,542	9,670,000	3803.79	339,224		628,559		5,638					622,921			0010
.010721V SPX ASIAN01/07/2|.010721V|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	01/07/2022	Exercise	425	1,620,000	3803.79	29,970		54,919		498					54,421			0010
.I010721 SPX EUR001/07/22|.I010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	974	3,705,000	3803.79	119,042		217,111		1,979					215,132			0010
.010721F EEJ EUR001/07/22|.010721F|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	6,908	985,000	142.57	22,852		31,781		380					31,401			0010
.E010721 SPX EUR001/07/22|.E010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	4,371	16,630,000	3803.79	424,231		748,348		7,051					741,297			0010
.F010721 SPX EUR001/07/22|.F010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	4,101	15,600,000	3803.79	416,676		739,441		6,925					732,516			0010
.010721E EEJ EUR001/07/22|.010721E|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	19,183	2,735,000	142.57	61,811		88,244		1,027					87,217			0010
.H010721 SPX EUR001/07/22|.H010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	3,675	13,980,000	3803.79	417,862		753,506		6,945					746,561			0010
.0107210 EEJ EUR001/07/22|.0107210|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	2,833	405,000	142.926425	12,312		12,055		205					11,850			0010
.010721N EEJ EUR001/07/22|.010721N|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	15,360	2,190,000	142.57	63,729		70,660		1,059					69,601			0010
.010721I EEJ EUR001/07/22|.010721I|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	35,210	5,020,000	142.57	128,010		161,970		2,128					159,842			0010
.010721J EEJ EUR001/07/22|.010721J|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	17,885	2,550,000	142.57	66,555		82,275		1,106					81,169			0010
.010721Y SPX ASIAN01/07/2|.010721Y|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	01/07/2022	Exercise	1,213	4,615,000	3803.79	127,374		261,665		2,117					259,548			0010
.010721T EEJ EUR001/07/22|.010721T|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Expiration	2,371	350,000	147.55995	6,265				104					(104)			0010
.010721H EEJ EUR001/07/22|.010721H|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	38,823	5,535,000	142.57	137,268		178,586		2,281					176,305			0010
.B010721 SPX EUR001/07/22|.B010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	791	3,010,000	3803.79	53,458		90,598		888					89,709			0010
.010721X SPX ASIAN01/07/2|.010721X|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	01/07/2022	Exercise	1,276	4,855,000	3803.79	119,919		236,918		1,993					234,925			0010
.010721S EEJ EUR001/07/22|.010721S|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	1,505	220,000	146.162764	4,664		1,554		78					1,477			0010

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.A010721 SPX EUR001/07/22|.A010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	3,307	12,580,000	3803.79	154,608		252,871		2,570					250,301			0010
.010721W SPX ASIAN01/07/2|.010721W|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	01/07/2022	Exercise	958	3,645,000	3803.79	82,377		157,825		1,369					156,455			0010
.010721A EEJ EUR001/07/22|.010721A|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	13,467	1,920,000	142.57	33,984		61,949		565					61,384			0010
.C010721 SPX EUR001/07/22|.C010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	884	3,365,000	3803.79	69,218		119,117		1,150					117,967			0010
.010721M EEJ EUR001/07/22|.010721M|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	46,678	6,655,000	142.57	189,002		214,723		3,141					211,581			0010
.010721K EEJ EUR001/07/22|.010721K|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	25,952	3,700,000	142.57	98,790		119,380		1,642					117,738			0010
.D010721 SPX EUR001/07/22|.D010721|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	01/07/2022	Exercise	2,163	8,230,000	3803.79	191,924		334,952		3,190					331,762			0010
.010721Z SPX ASIAN01/07/2|.010721Z|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	01/07/2022	Exercise	519	1,975,000	3803.79	61,028		131,928		1,014					130,914			0010
.010721B EEJ EUR001/07/22|.010721B|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	5,681	810,000	142.57	15,066		26,135		250					25,884			0010
.010721L EEJ EUR001/07/22|.010721L|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/07/2021	01/07/2022	01/07/2022	Exercise	1,648	235,000	142.57	6,486		7,582		108					7,474			0010
.010821A SGIXCGMS EUR012/|.010821A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	01/08/2021	12/28/2022	12/28/2022	Expiration	2,915	1,102,501	378.14	38,486				1,453		(17,978)			(1,453)			0010
.010821B SGIXCGMS EUR001/|.010821B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	01/08/2021	01/07/2022	01/07/2022	Expiration	1,220	460,888	377.74	11,628				194					(194)			0010
.N011421 SPX EUR001/14/22|.N011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	1,047	3,974,993	3795.54	163,373		317,996		163,373		(154,331)			154,624			0010
.M011421 SPX EUR001/14/22|.M011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	8,155	30,954,982	3795.54	1,207,245		2,312,363		1,207,245		(1,103,129)			1,105,118			0010
.011421V EEJ EUR001/14/22|.011421V|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	34,919	5,005,000	143.33	158,659		118,028		158,659		(116,807)			(40,631)			0010
.O011421 SPX EUR001/14/22|.O011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	7,722	29,309,995	3795.54	1,368,777		2,784,478		1,368,777		(1,412,574)			1,415,701			0010
.P011421 SPX EUR001/14/22|.P011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	1,106	4,199,993	3795.54	203,280		419,995		203,280		(216,209)			216,715			0010
.Q011421 SPX EUR001/14/22|.Q011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	1,265	4,805,002	3795.54	255,146		552,579		255,146		(296,600)			297,433			0010
.011421B EEJ EUR001/14/22|.011421B|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	12,209	1,750,000	143.33	30,800		41,266		1,112					40,156			0010
.011421N EEJ EUR001/14/22|.011421N|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	5,058	725,000	143.33	21,170		17,097		764					16,332			0010
.B011421 SPX ASIAN01/14/2|.B011421|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2021	01/14/2022	01/14/2022	Exercise	824	3,130,000	3795.54	86,701		176,533		3,131					173,402			0010
.011421C EEJ EUR001/14/22|.011421C|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	4,883	700,000	143.33	13,020		16,507		470					16,037			0010
.011421M EEJ EUR001/14/22|.011421M|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	34,431	4,935,000	143.33	141,141		116,377		5,097					111,280			0010

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.C011421 SPX ASIAN01/14/2|.C011421|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2021	01/14/2022	01/14/2022	Exercise	587	2,230,000	3795.54	68,907		147,183		2,488					144,694			0010
.011421D EEJ EUR001/14/22|.011421D|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	5,755	825,000	143.33	16,665		19,455		602					18,853			0010
.011421K EEJ EUR001/14/22|.011421K|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	23,791	3,410,000	143.33	89,342		80,414		3,226					77,188			0010
.011421L EEJ EUR001/14/22|.011421L|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	18,105	2,595,000	143.33	69,546		61,195		2,511					58,684			0010
.011421U EEJ EUR001/14/22|.011421U|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Expiration	2,934	435,000	148.246219	7,961				287					(287)			0010
.011421S EEJ EUR001/14/22|.011421S|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	2,404	350,000	145.537282	8,750		2,864		316					2,548			0010
.F011421 SPX EUR001/14/22|.F011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	1,193	4,530,015	3795.54	95,130		165,802		3,435					162,367			0010
.011421T EEJ EUR001/14/22|.011421T|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	6,766	990,000	146.311264	22,671		2,754		819					1,935			0010
.011421G EEJ EUR001/14/22|.011421G|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	6,418	920,000	143.33	21,252		21,695		767					20,928			0010
.E011421 SPX EUR001/14/22|.E011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	1,168	4,435,013	3795.54	77,613		133,499		2,803					130,696			0010
.011421F EEJ EUR001/14/22|.011421F|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	2,407	345,000	143.33	7,694		8,136		278					7,858			0010
.011421X SPX ASIAN01/14/2|.011421X|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2021	01/14/2022	01/14/2022	Exercise	1,111	4,220,000	3795.54	49,796		84,399		1,798					82,601			0010
.D011421 SPX EUR001/14/22|.D011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	3,149	11,955,002	3795.54	142,265		239,098		5,137					233,960			0010
.G011421 SPX EUR001/14/22|.G011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	1,222	4,640,010	3795.54	108,576		191,173		3,921					187,252			0010
.011421E EEJ EUR001/14/22|.011421E|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	2,162	310,000	143.33	6,634		7,310		240					7,071			0010
.H011421 SPX EUR001/14/22|.H011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	3,538	13,429,987	3795.54	341,122		604,352		12,318					592,034			0010
.011421Z SPX ASIAN01/14/2|.011421Z|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2021	01/14/2022	01/14/2022	Exercise	773	2,935,000	3795.54	67,505		129,431		2,438					126,993			0010
.011421Q EEJ EUR001/14/22|.011421Q|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	4,280	615,000	143.673992	18,819		13,027		680					12,347			0010
.011421J EEJ EUR001/14/22|.011421J|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	30,035	4,305,000	143.33	110,208		101,520		3,980					97,541			0010
.011421Y SPX ASIAN01/14/2|.011421Y|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2021	01/14/2022	01/14/2022	Exercise	353	1,340,000	3795.54	26,264		48,240		948					47,292			0010
.I011421 SPX EUR001/14/22|.I011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	3,779	14,345,016	3795.54	381,577		679,959		13,779					666,180			0010
.011421I EEJ EUR001/14/22|.011421I|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	44,268	6,345,000	143.33	157,991		149,627		5,705					143,922			0010
.011421R EEJ EUR001/14/22|.011421R|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	21,209	3,070,000	144.748967	83,811		42,004		3,027					38,977			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)
.J011421 SPX EURO01/14/22|.J011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	2,559	9,714,988	3795.54	272,020		488,675		9,823					478,852			0010
.L011421 SPX EURO01/14/22|.L011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	2,203	8,364,991	3795.54	290,266		541,212		10,482					530,730			0010
.011421H EEJ EURO01/14/22|.011421H|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	01/14/2022	Exercise	11,756	1,685,000	143.33	40,609		39,736		1,466					38,269			0010
.K011421 SPX EURO01/14/22|.K011421|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	01/14/2022	Exercise	3,635	13,800,014	3795.54	411,240		746,585		14,850					731,735			0010
.A011421 SPX ASIAN01/14/2|.A011421|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/14/2021	01/14/2022	01/14/2022	Exercise	1,121	4,255,000	3795.54	105,950		207,641		3,826					203,815			0010
.011521A SGIXCGMS EURO01/|.011521A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	01/15/2021	01/14/2022	01/14/2022	Expiration	2,121	800,513	377.41	19,026				689					(689)			0010
.012121P EEJ EURO01/07/22|.012121P|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	01/07/2022	Exercise	3,475	500,000	143.85313	15,950		11,632		276					11,357			0010
.012121Z SPX ASIAN01/21/2|.012121Z|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/21/2021	01/21/2022	01/21/2022	Exercise	664	2,560,000	3853.07	78,336		169,729		4,340					165,389			0010
.012121K EEJ EURO01/21/22|.012121K|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	17,244	2,485,000	144.1	65,107		5,691		3,607					2,084			0010
.C012121 SPX EURO01/21/22|.C012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	1,204	4,640,000	3853.07	97,301		168,894		5,391					163,503			0010
.012121Q EEJ EURO01/07/22|.012121Q|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	01/07/2022	Exercise	1,719	250,000	145.407143	6,750		3,091		117					2,975			0010
.E012121 SPX EURO01/21/22|.E012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	2,021	7,790,000	3853.07	198,022		350,561		10,971					339,590			0010
.012121L EEJ EURO01/21/22|.012121L|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	12,630	1,820,000	144.1	48,776		4,168		2,702					1,466			0010
.012121Y SPX ASIAN01/21/2|.012121Y|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/21/2021	01/21/2022	01/21/2022	Exercise	1,407	5,425,000	3853.07	148,645		305,966		8,235					297,730			0010
.F012121 SPX EURO01/21/22|.F012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	3,431	13,220,000	3853.07	352,049		626,643		19,504					607,139			0010
.012121R EEJ EURO01/21/22|.012121R|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Expiration	15,429	2,245,000	145.49777	61,289				3,395					(3,395)			0010
.012121A EEJ EURO01/07/22|.012121A|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	01/07/2022	Exercise	13,677	1,950,000	142.57	41,340		62,916		715					62,202			0010
.012121X SPX ASIAN01/21/2|.012121X|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/21/2021	01/21/2022	01/21/2022	Exercise	1,093	4,215,000	3853.07	102,846		204,423		5,698					198,725			0010
.D012121 SPX EURO01/21/22|.D012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	3,127	12,050,000	3853.07	279,078		489,215		15,461					473,754			0010
.012121J EEJ EURO01/21/22|.012121J|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	21,998	3,170,000	144.1	81,152		7,260		4,496					2,764			0010
.A012121 SPX EURO01/21/22|.A012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	3,270	12,600,000	3853.07	150,570		251,995		8,342					243,654			0010
.012121S EEJ EURO01/21/22|.012121S|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Expiration	8,440	1,235,000	146.31914	30,875				1,711					(1,711)			0010
.G012121 SPX EURO01/21/22|.G012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	3,237	12,475,000	3853.07	350,173		627,494		19,400					608,094			0010

SCHEDULE DB - PART A - SECTION 2

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.012121C EEJ EUR001/21/22|.012121C|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	12,213	1,760,000	144.1	31,680		4,031		1,755					2,275			0010
.H012121 SPX EUR001/21/22|.H012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	4,144	15,970,000	3853.07	476,225		860,781		26,384					834,397			0010
.012121B EEJ EUR001/07/22|.012121B|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/07/2022	01/07/2022	Exercise	20,130	2,870,000	142.57	87,248		92,600		1,509					91,092			0010
.B012121 SPX EUR001/21/22|.B012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	560	2,160,000	3853.07	38,081		65,230		2,110					63,121			0010
.012121D EEJ EUR001/21/22|.012121D|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	3,816	550,000	144.1	11,000		1,260		609					650			0010
.012121M EEJ EUR001/21/22|.012121M|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	2,185	315,000	144.1	8,757		721		485					236			0010
.I012121 SPX EUR001/21/22|.I012121|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	01/21/2022	Exercise	1,410	5,435,000	3853.07	188,540		349,467		10,445					339,022			0010
.012121N EEJ EUR001/21/22|.012121N|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	27,133	3,910,000	144.1	111,826		8,954		6,195					2,759			0010
.012121U EEJ EUR001/21/22|.012121U|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Expiration	4,897	730,000	149.04263	13,359				740					(740)			0010
.012121G EEJ EUR001/21/22|.012121G|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	2,428	350,000	144.1	8,155		802		452					350			0010
.012121V SPX ASIAN01/21/2|.012121V|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	01/21/2021	01/21/2022	01/21/2022	Exercise	1,227	4,730,000	3853.07	54,868		94,598		3,040					91,559			0010
.012121T EEJ EUR001/21/22|.012121T|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Expiration	4,218	620,000	146.982	14,384				797					(797)			0010
.012121W SPX ASIAN01/21/2|.012121W|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	01/21/2021	01/21/2022	01/21/2022	Exercise	538	2,075,000	3853.07	41,085		77,398		2,276					75,122			0010
.012121I EEJ EUR001/21/22|.012121I|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	19,882	2,865,000	144.1	71,339		6,561		3,952					2,609			0010
.012121H EEJ EUR001/21/22|.012121H|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	7,598	1,095,000	144.1	26,390		2,508		1,462					1,046			0010
.012121E EEJ EUR001/21/22|.012121E|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	2,428	350,000	144.1	7,525		802		417					385			0010
.012121F EEJ EUR001/21/22|.012121F|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	3,261	470,000	144.1	10,622		1,076		588					488			0010
.0121210 EEJ EUR001/21/22|.0121210|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	01/21/2022	Exercise	8,778	1,265,000	144.1	36,938		2,897		2,046					851			0010
.012221B MXEA ASIAN01/07/|.012221B|MXEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZ0031MB27	01/22/2021	01/07/2022	01/07/2022	Exercise	868	1,903,376	2192.83	49,033		96,720		850					95,870			0010
.012221N MXEA EUR001/14/2|.012221N|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZ0031MB27	01/22/2021	01/14/2022	01/14/2022	Exercise	1,170	2,584,963	2209.37	61,565		124,956		2,267					122,689			0010
.0122210 MXEA EUR001/14/2|.0122210|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZ0031MB27	01/22/2021	01/14/2022	01/14/2022	Exercise	603	1,332,250	2209.37	36,017		74,549		1,326					73,222			0010
.012221Z PDLV5E EUR001/07|.012221Z|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	01/07/2022	01/07/2022	Exercise	1,295	550,918	425.17	9,751		9,573		169					9,404			0010
.012221P SGIXCGMS EUR001/|.012221P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	01/22/2021	01/21/2022	01/21/2022	Expiration	2,502	949,232	379.28	23,050				1,281					(1,281)			0010

SCHEDULE DB - PART A - SECTION 2

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.012221K MXEA EUR001/07/2|.012221K|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	01/07/2022	Exercise	1,784	3,912,009	2192.83	100,992		195,562		1,751					193,811			0010
.012221D MXEA ASIAN01/21/|.012221D|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/21/2022	01/21/2022	Exercise	761	1,681,802	2209.99	36,870		63,592		2,048					61,544			0010
.012221J MXEA EUR001/07/2|.012221J|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	01/07/2022	Exercise	460	1,008,702	2192.83	18,216		31,731		316					31,415			0010
.012221T PDLV5E EUR001/07|.012221T|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	01/07/2022	01/07/2022	Exercise	474	201,636	425.17	4,557		3,504		79					3,425			0010
.012221L MXEA EUR001/07/2|.012221L|MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/07/2022	01/07/2022	Exercise	600	1,315,698	2192.83	40,266		81,696		698					80,998			0010
.012221C MXEA ASIAN01/14/|.012221C|MXEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/14/2022	01/14/2022	Exercise	707	1,562,025	2209.37	33,879		74,039		1,248					72,791			0010
.012221M MXEA EUR001/14/2|.012221M|MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	01/22/2021	01/14/2022	01/14/2022	Exercise	438	967,704	2209.37	14,060		24,515		518					23,997			0010
.012221V PDLV5E EUR012/28|.012221V|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/28/2022	12/28/2022	Expiration	1,875	797,431	425.23	25,279		974						(12,044)	(974)			0010
.012221U PDLV5E EUR012/21|.012221U|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/22/2021	12/21/2022	12/21/2022	Expiration	286	121,559	424.57	3,926		113						(1,890)	(113)			0010
.012821A EEJ EUR001/14/22|.012821A|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/14/2022	01/14/2022	Exercise	5,790	830,000	143.33	13,280		19,573		498					19,075			0010
.A012821 SPX ASIAN01/28/2|.A012821|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	01/28/2022	Exercise	1,510	5,720,000	3787.38	166,452		326,039		12,449					313,590			0010
.B012821 SPX ASIAN01/28/2|.B012821|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	01/28/2021	01/28/2022	01/28/2022	Exercise	778	2,950,000	3787.38	95,580		193,814		7,149					186,666			0010
.K012821 SPX EUR001/28/22|.K012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	3,704	14,030,000	3787.38	495,259		911,951		37,042					874,910			0010
.012821L EEJ EUR001/28/22|.012821L|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	51,451	7,375,000	143.34	188,800		60,198		14,121					46,077			0010
.012821N EEJ EUR001/28/22|.012821N|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	26,580	3,810,000	143.34	102,108		31,099		7,637					23,462			0010
.012821B EEJ EUR001/14/22|.012821B|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/14/2022	01/14/2022	Exercise	5,232	750,000	143.33	17,400		17,686		652					17,035			0010
.J012821 SPX EUR001/28/22|.J012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	5,869	22,230,000	3787.38	669,123		1,207,061		50,045					1,157,016			0010
.012821M EEJ EUR001/28/22|.012821M|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	25,324	3,630,000	143.34	95,106		29,630		7,113					22,516			0010
.012821C EEJ EUR001/21/22|.012821C|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/21/2022	01/21/2022	Exercise	18,841	2,715,000	144.1	63,531		6,218		3,589					2,628			0010
.C012821 SPX EUR001/28/22|.C012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	5,658	21,430,000	3787.38	252,874		428,614		18,913					409,701			0010
.0128210 EEJ EUR001/28/22|.0128210|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	66,694	9,560,000	143.34	272,460		78,033		20,378					57,655			0010
.012821P EEJ EUR001/28/22|.012821P|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	22,533	3,230,000	143.34	94,316		26,365		7,054					19,310			0010
.D012821 SPX EUR001/28/22|.D012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	761	2,885,000	3787.38	51,065		88,278		3,819					84,459			0010

SCHEDULE DB - PART A - SECTION 2

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.012821Y SPX ASIAN01/28/2|.012821Y|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2021	01/28/2022	01/28/2022	Exercise	1,304	4,940,000	3787.38	125,476		236,632		9,385					227,247			0010
.012821W SPX ASIAN01/28/2|.012821W|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2021	01/28/2022	01/28/2022	Exercise	1,864	7,060,000	3787.38	84,014		141,204		6,284					134,921			0010
.012821G EEJ EUR001/28/22|.012821G|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	3,348	480,000	143.34	10,368		3,918		775					3,143			0010
.012821Q EEJ EUR001/28/22|.012821Q|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	5,604	805,000	143.641014	24,714		4,880		1,848					3,032			0010
.012821X SPX ASIAN01/28/2|.012821X|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2021	01/28/2022	01/28/2022	Exercise	802	3,040,000	3787.38	64,752		117,647		4,843					112,804			0010
.012821F EEJ EUR001/28/22|.012821F|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	5,825	835,000	143.34	16,951		6,816		1,268					5,548			0010
.012821S EEJ EUR001/28/22|.012821S|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Expiration	6,805	990,000	145.475766	24,948				1,866					(1,866)			0010
.012821R EEJ EUR001/28/22|.012821R|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Expiration	27,042	3,915,000	144.7734	106,488				7,964					(7,964)			0010
.E012821 SPX EUR001/28/22|.E012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	1,664	6,305,000	3787.38	131,144		229,501		9,809					219,692			0010
.012821H EEJ EUR001/28/22|.012821H|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	3,557	510,000	143.34	11,424		4,163		854					3,308			0010
.012821E EEJ EUR001/28/22|.012821E|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	6,592	945,000	143.34	18,617		7,713		1,392					6,321			0010
.G012821 SPX EUR001/28/22|.G012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	3,565	13,505,000	3787.38	343,027		605,008		25,656					579,352			0010
.F012821 SPX EUR001/28/22|.F012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	2,703	10,240,000	3787.38	235,520		413,696		17,615					396,081			0010
.012821D EEJ EUR001/28/22|.012821D|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	9,487	1,360,000	143.34	23,936		11,101		1,790					9,311			0010
.012821J EEJ EUR001/28/22|.012821J|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	5,581	800,000	143.34	19,280		6,530		1,442					5,088			0010
.H012821 SPX EUR001/28/22|.H012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	5,555	21,040,000	3787.38	559,664		997,286		41,859					955,427			0010
.012821U EEJ EUR001/28/22|.012821U|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Expiration	1,870	275,000	146.980836	5,830				436					(436)			0010
.I012821 SPX EUR001/28/22|.I012821|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/28/2021	01/28/2022	01/28/2022	Exercise	1,964	7,440,000	3787.38	211,296		378,701		15,803					362,897			0010
.012821V EEJ EUR001/28/22|.012821V|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Expiration	4,145	615,000	148.3569	11,070				828					(828)			0010
.012821Z SPX ASIAN01/28/2|.012821Z|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/28/2021	01/28/2022	01/28/2022	Exercise	489	1,855,000	3787.38	50,642		97,203		3,788					93,415			0010
.012821K EEJ EUR001/28/22|.012821K|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	46,742	6,700,000	143.34	166,830		54,688		12,478					42,211			0010
.012821T EEJ EUR001/28/22|.012821T|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Expiration	6,840	1,000,000	146.192466	23,200				1,735					(1,735)			0010
.012821I EEJ EUR001/28/22|.012821I|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	01/28/2022	Exercise	23,650	3,390,000	143.34	78,987		27,671		5,908					21,763			0010

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.012921A SGIXCGMS EUR001/|.012921A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	01/29/2021	01/28/2022	01/28/2022	Expiration	1,692	638,950	377.63	11,776				883					(883)			0010
.020821S EEJ EUR002/07/22|.020821S|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	3,191	465,000	145.679792	14,229				236				(1,219)	(236)			0010
.H020821 SPX EUR002/07/22|.H020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	3,014	11,805,000	3915.59	254,044		447,407		4,211				(21,755)	443,196			0010
.E020821 SPX ASIAN02/07/2|.E020821|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	743	2,910,000	3915.59	90,210		196,713		1,495				(7,725)	195,218			0010
.020821U EEJ EUR002/07/22|.020821U|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	10,036	1,480,000	147.46772	37,444				621				(3,207)	(621)			0010
.020821H EEJ EUR002/07/22|.020821H|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	6,294	915,000	145.36	20,679				343				(1,771)	(343)			0010
.I020821 SPX EUR002/07/22|.I020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	2,022	7,920,000	3915.59	180,259		319,179		2,988				(15,437)	316,192			0010
.020821R EEJ EUR001/21/22|.020821R|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	01/21/2022	Expiration	3,804	560,000	147.18374	13,944				808					(808)			0010
.020821F EEJ EUR002/07/22|.020821F|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	6,053	880,000	145.36	17,864				296				(1,530)	(296)			0010
.F020821 SPX EUR002/07/22|.F020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	7,023	27,500,000	3915.59	325,600		549,987		5,397				(27,883)	544,591			0010
.020821G EEJ EUR002/07/22|.020821G|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	7,154	1,040,000	145.36	22,464				372				(1,924)	(372)			0010
.G020821 SPX EUR002/07/22|.G020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	1,110	4,350,000	3915.59	77,082		133,547		1,278				(6,601)	132,269			0010
.020821W EEJ EUR002/07/22|.020821W|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	2,345	350,000	149.226576	7,245				120				(620)	(120)			0010
.020821K EEJ EUR002/07/22|.020821K|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	76,258	11,085,000	145.36	274,908				4,556				(23,542)	(4,556)			0010
.020821E EEJ EUR002/07/22|.020821E|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	7,636	1,110,000	145.36	21,756				361				(1,863)	(361)			0010
.L020821 SPX EUR002/07/22|.L020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	2,590	10,145,000	3915.59	287,205		521,450		4,760				(24,595)	516,689			0010
.020821D EEJ EUR002/07/22|.020821D|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	15,685	2,280,000	145.36	40,584				673				(3,475)	(673)			0010
.B020821 SPX ASIAN02/07/2|.B020821|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	865	3,390,000	3915.59	76,614		149,839		1,270				(6,561)	148,569			0010
.C020821 SPX ASIAN02/07/2|.C020821|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	739	2,895,000	3915.59	72,954		147,065		1,209				(6,247)	145,855			0010
.020821A EEJ EUR001/21/22|.020821A|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	01/21/2022	Exercise	15,926	2,295,000	144.1	51,179		5,256		2,967					2,289			0010
.020821X EEJ EUR002/07/22|.020821X|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	3,462	520,000	150.200488	9,620				159				(824)	(159)			0010
.020821C EEJ EUR002/07/22|.020821C|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	1,616	235,000	145.36	3,831				63				(328)	(63)			0010
.020821L EEJ EUR002/07/22|.020821L|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	50,357	7,320,000	145.36	186,660				3,094				(15,985)	(3,094)			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)
.020821M EEJ EUR002/07/22|.020821M|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	40,382	5,870,000	145.36	153,794				2,549				(13,170)	(2,549)			0010
.020821V EEJ EUR002/07/22|.020821V|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	9,173	1,360,000	148.252664	31,552				523				(2,702)	(523)			0010
.D020821 SPX ASIAN02/07/2|.D020821|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	2,367	9,270,000	3915.59	253,998		526,547		4,210				(21,751)	522,337			0010
.M020821 SPX EUR002/07/22|.M020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	5,867	22,975,000	3915.59	680,290		1,242,927		11,276				(58,257)	1,231,652			0010
.020821B EEJ EUR001/21/22|.020821B|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	01/21/2022	Exercise	19,812	2,855,000	144.1	87,934		6,538		5,098					1,441			0010
.020821N EEJ EUR002/07/22|.020821N|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	37,974	5,520,000	145.36	147,384				2,443				(12,621)	(2,443)			0010
.N020821 SPX EUR002/07/22|.N020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	3,829	14,995,000	3915.59	507,431		947,702		8,410				(43,454)	939,292			0010
.O020821 SPX EUR002/07/22|.O020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	2,165	8,480,000	3915.59	297,309		558,838		4,928				(25,460)	553,910			0010
.020821O EEJ EUR002/07/22|.020821O|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	61,743	8,975,000	145.36	255,788				4,240				(21,904)	(4,240)			0010
.020821Y SPX ASIAN02/07/2|.020821Y|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	2,223	8,705,000	3915.59	99,237		174,096		1,645				(8,498)	172,451			0010
.020821P EEJ EUR002/07/22|.020821P|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	24,043	3,495,000	145.36	102,054				1,692				(8,739)	(1,692)			0010
.A020821 SPX ASIAN02/07/2|.A020821|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	1,568	6,140,000	3915.59	128,326		245,594		2,127				(10,989)	243,467			0010
.020821Q EEJ EUR001/21/22|.020821Q|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	01/21/2022	01/21/2022	Expiration	2,927	425,000	145.19516	13,133				761					(761)			0010
.020821Z SPX ASIAN02/07/2|.020821Z|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/08/2021	02/07/2022	02/07/2022	Exercise	486	1,905,000	3915.59	34,671		64,770		575				(2,969)	64,195			0010
.020821I EEJ EUR002/07/22|.020821I|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	22,874	3,325,000	145.36	77,473				1,284				(6,634)	(1,284)			0010
.020821T EEJ EUR002/07/22|.020821T|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	34,193	5,020,000	146.8136	136,042				2,255				(11,650)	(2,255)			0010
.J020821 SPX EUR002/07/22|.J020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	4,612	18,060,000	3915.59	452,403		809,095		7,498				(38,742)	801,597			0010
.020821J EEJ EUR002/07/22|.020821J|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/08/2021	02/07/2022	02/07/2022	Expiration	10,112	1,470,000	145.36	35,427				587				(3,034)	(587)			0010
.K020821 SPX EUR002/07/22|.K020821|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/07/2022	02/07/2022	Exercise	8,074	31,615,000	3915.59	833,055		1,498,559		13,808				(71,339)	1,484,752			0010
.020921A SGIXCGMS EUR002/|.020921A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	02/09/2021	02/07/2022	02/07/2022	Expiration	894	335,701	375.11	8,645				144				(742)	(144)			0010
.N021621 SPX EUR002/14/22|.N021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	925	3,640,000	3932.59	150,077		291,203		150,077		(133,238)			141,125			0010
.P021621 SPX EUR002/14/22|.P021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	1,318	5,185,000	3932.59	251,576		518,501		251,576		(250,509)			266,925			0010
.Q021621 SPX EUR002/14/22|.Q021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	5,135	20,195,000	3932.59	942,703		1,918,545		942,703		(917,771)			975,843			0010

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.M021621 SPX EURO02/14/22|.M021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	1,214	4,775,000	3932.59	185,175		354,307		185,175		(159,891)			169,133			0010
.Q02621 SPX EURO02/14/22|.Q02621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	1,165	4,585,000	3932.59	245,802		527,278		245,802		(262,350)			281,476			0010
.021621V EEJ EURO02/14/22|.021621V|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	38,260	5,565,000	145.45	175,854				175,854		(46,558)			(175,854)			0010
.021621I EEJ EURO02/14/22|.021621I|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	45,410	6,605,000	145.45	163,804				5,899				(14,066)	(5,899)			0010
.D02621 SPX EURO02/14/22|.D02621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	4,054	15,945,000	3932.59	192,297		322,096		6,925				(16,513)	315,171			0010
.021621U EEJ EURO02/14/22|.021621U|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	2,690	405,000	150.54075	7,290				263				(626)	(263)			0010
.A02621 SPX ASIAN02/14/2|.A02621|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/16/2021	02/14/2022	02/14/2022	Exercise	808	3,180,000	3932.59	83,316		170,127		3,000				(7,155)	167,127			0010
.021621H EEJ EURO02/14/22|.021621H|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	12,237	1,780,000	145.45	42,720				1,538				(3,668)	(1,538)			0010
.021621J EEJ EURO02/14/22|.021621J|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	46,579	6,775,000	145.45	172,763				6,221				(14,836)	(6,221)			0010
.C02621 SPX ASIAN02/14/2|.C02621|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/16/2021	02/14/2022	02/14/2022	Exercise	422	1,660,000	3932.59	50,630		109,395		1,823				(4,348)	107,572			0010
.021621S EEJ EURO02/14/22|.021621S|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	9,978	1,480,000	148.315365	34,336				1,236				(2,949)	(1,236)			0010
.021621K EEJ EURO02/14/22|.021621K|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	8,594	1,250,000	145.45	32,750				1,179				(2,812)	(1,179)			0010
.B02621 SPX ASIAN02/14/2|.B02621|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/16/2021	02/14/2022	02/14/2022	Exercise	998	3,925,000	3932.59	107,938		224,117		3,887				(9,269)	220,230			0010
.021621L EEJ EURO02/14/22|.021621L|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	22,756	3,310,000	145.45	88,377				3,183				(7,589)	(3,183)			0010
.G02621 SPX EURO02/14/22|.G02621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	2,517	9,900,000	3932.59	247,500		442,538		8,913				(21,253)	433,625			0010
.021621A EEJ EUR001/28/22|.021621A|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	01/28/2022	01/28/2022	Exercise	11,127	1,595,000	143.34	36,207		13,019		2,842					10,177			0010
.F021621 SPX EURO02/14/22|.F021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	4,289	16,870,000	3932.59	374,683		661,315		13,493				(32,175)	647,822			0010
.021621T EEJ EURO02/14/22|.021621T|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	1,745	260,000	148.984435	5,590				201				(480)	(201)			0010
.E02621 SPX EURO02/14/22|.E02621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	1,279	5,030,000	3932.59	96,023		166,993		3,458				(8,246)	163,536			0010
.I02621 SPX EURO02/14/22|.I02621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	1,722	6,775,000	3932.59	186,855		338,079		6,729				(16,046)	331,350			0010
.0216210 EEJ EURO02/14/22|.0216210|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	6,737	980,000	145.45	28,714				1,034				(2,466)	(1,034)			0010
.021621C EEJ EURO02/14/22|.021621C|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	8,559	1,245,000	145.45	22,037				794				(1,892)	(794)			0010
.J02621 SPX EURO02/14/22|.J02621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	2,633	10,355,000	3932.59	295,739		537,421		10,650				(25,396)	526,771			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)
.021621D EEJ EUR002/14/22].021621D|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	6,187	900,000	145.45	17,820				642				(1,530)	(642)			0010
.H021621 SPX EUR002/14/22].H021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	5,484	21,570,000	3932.59	568,370		1,022,392		20,468				(48,807)	1,001,924			0010
.021621B EEJ EUR001/28/22].021621B|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	01/28/2022	01/28/2022	Exercise	10,918	1,565,000	143.34	52,271		12,774		4,103					8,672			0010
.L021621 SPX EUR002/14/22].L021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	2,544	10,005,000	3932.59	340,870		636,311		12,275				(29,271)	624,036			0010
.021621Y SPX ASIAN02/14/2].021621Y|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/16/2021	02/14/2022	02/14/2022	Exercise	1,010	3,975,000	3932.59	79,500		151,446		2,863				(6,827)	148,583			0010
.021621R EEJ EUR002/14/22].021621R|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	6,471	955,000	147.559025	24,162				870				(2,075)	(870)			0010
.021621M EEJ EUR002/14/22].021621M|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	31,247	4,545,000	145.45	125,897				4,534				(10,811)	(4,534)			0010
.021621G EEJ EUR002/14/22].021621G|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	34,135	4,965,000	145.45	115,188				4,148				(9,891)	(4,148)			0010
.021621Z SPX ASIAN02/14/2].021621Z|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/16/2021	02/14/2022	02/14/2022	Exercise	1,140	4,485,000	3932.59	103,604		203,619		3,731				(8,897)	199,889			0010
.021621E EEJ EUR002/14/22].021621E|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	8,628	1,255,000	145.45	26,732				963				(2,296)	(963)			0010
.021621N EEJ EUR002/14/22].021621N|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	56,033	8,150,000	145.45	232,275				8,364				(19,946)	(8,364)			0010
.021621Q EEJ EUR002/14/22].021621Q|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	24,982	3,670,000	146.9045	99,457				3,582				(8,541)	(3,582)			0010
.K021621 SPX EUR002/14/22].K021621|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/16/2021	02/14/2022	02/14/2022	Exercise	4,809	18,915,000	3932.59	560,262		1,023,287		20,176				(48,111)	1,003,111			0010
.021621P EEJ EUR002/14/22].021621P|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	6,965	1,015,000	145.71181	31,161				1,122				(2,676)	(1,122)			0010
.021621F EEJ EUR002/14/22].021621F|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/16/2021	02/14/2022	02/14/2022	Expiration	3,265	475,000	145.45	10,545				380				(906)	(380)			0010
.021621X SPX ASIAN02/14/2].021621X|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	02/16/2021	02/14/2022	02/14/2022	Exercise	1,168	4,595,000	3932.59	52,843		92,365		1,903				(4,538)	90,462			0010
.021721D PDLV5E EUR001/21].021721D|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	01/21/2022	01/21/2022	Exercise	292	124,176	425.21	2,446		595		146					449			0010
.021721F PDLV5E EUR002/07].021721F|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	02/07/2022	02/07/2022	Expiration	1,369	581,175	424.36	12,321				209				(1,082)	(209)			0010
.021721A SGIXCGMS EUR002/].021721A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	02/17/2021	02/14/2022	02/14/2022	Expiration	1,414	528,071	373.29	12,788				462				(1,101)	(462)			0010
.021721G PDLV5E EUR002/14].021721G|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	02/14/2022	02/14/2022	Expiration	672	283,626	421.62	6,977				252				(601)	(252)			0010
.021721E PDLV5E EUR001/28].021721E|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	02/17/2021	01/28/2022	01/28/2022	Exercise	1,165	493,872	423.71	10,668		2,600		840					1,761			0010
.022221C EEJ EUR002/22/22].022221C|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	6,994	1,010,000	144.39	17,877		1,749		1,034				(1,527)	715			0010
.D022221 SPX EUR002/22/22].D022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	2,484	9,630,001	3876.5	234,972		415,060		13,593				(20,066)	401,467			0010

SCHEDULE DB - PART A - SECTION 2

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.0222210 EEJ EURO02/22/22|.022221O|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	14,994	2,165,000	144.39	62,136		3,749		3,595				(5,306)	154			0010
.022221V SPX ASIAN02/22/2|.022221V|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/22/2021	02/22/2022	02/22/2022	Exercise	1,240	4,810,000	3876.5	56,758		97,168		3,284				(4,847)	93,884			0010
.022221B EEJ EURO02/07/22|.022221B|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/07/2022	02/07/2022	Expiration	13,380	1,945,000	145.36	47,458				818				(4,228)	(818)			0010
.022221W SPX ASIAN02/22/2|.022221W|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/22/2021	02/22/2022	02/22/2022	Exercise	1,447	5,610,000	3876.5	117,249		219,914		6,783				(10,013)	213,131			0010
.B022221 SPX EURO02/22/22|.B022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	1,436	5,569,988	3876.5	102,488		177,122		5,929				(8,752)	171,193			0010
.F022221 SPX EURO02/22/22|.F022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	3,820	14,810,013	3876.5	395,427		707,931		22,876				(33,769)	685,055			0010
.C022221 SPX EURO02/22/22|.C022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	3,445	13,355,008	3876.5	300,488		528,860		17,384				(25,661)	511,477			0010
.022221A EEJ EURO02/07/22|.022221A|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/07/2022	02/07/2022	Expiration	15,031	2,185,000	145.36	40,641				701				(3,620)	(701)			0010
.A022221 SPX EURO02/22/22|.A022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	4,157	16,114,998	3876.5	191,769		322,300		11,094				(16,377)	311,206			0010
.022221L EEJ EURO02/22/22|.022221L|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	6,267	905,000	144.39	23,711		1,567		1,372				(2,025)	195			0010
.022221Q EEJ EURO02/22/22|.022221Q|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Expiration	32,100	4,680,000	145.790583	127,764				7,391				(10,911)	(7,391)			0010
.022221X SPX ASIAN02/22/2|.022221X|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/22/2021	02/22/2022	02/22/2022	Exercise	1,129	4,380,000	3876.5	105,120		204,102		6,081				(8,977)	198,021			0010
.022221F EEJ EURO02/22/22|.022221F|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	6,752	975,000	144.39	20,865		1,688		1,207				(1,782)	481			0010
.G022221 SPX EURO02/22/22|.G022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	1,425	5,524,982	3876.5	157,463		283,981		9,109				(13,447)	274,872			0010
.022221P EEJ EURO02/22/22|.022221P|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Expiration	2,106	305,000	144.82317	9,211				533				(787)	(533)			0010
.022221M EEJ EURO02/22/22|.022221M|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	26,213	3,785,000	144.39	101,060		6,553		5,846				(8,630)	707			0010
.022221D EEJ EURO02/22/22|.022221D|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	12,327	1,780,000	144.39	33,820		3,082		1,957				(2,888)	1,125			0010
.022221Z SPX ASIAN02/22/2|.022221Z|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/22/2021	02/22/2022	02/22/2022	Exercise	512	1,985,000	3876.5	59,550		124,656		3,445				(5,086)	121,211			0010
.H022221 SPX EURO02/22/22|.H022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	5,445	21,109,985	3876.5	629,078		1,142,058		36,393				(53,723)	1,105,665			0010
.022221N EEJ EURO02/22/22|.022221N|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	56,652	8,180,000	144.39	226,586		14,163		13,108				(19,350)	1,055			0010
.022221E EEJ EURO02/22/22|.022221E|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUG0FU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	9,626	1,390,000	144.39	28,356		2,407		1,640				(2,422)	766			0010
.I022221 SPX EURO02/22/22|.I022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	2,272	8,810,005	3876.5	290,730		534,759		16,819				(24,828)	517,940			0010
.022221Y SPX ASIAN02/22/2|.022221Y|SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/22/2021	02/22/2022	02/22/2022	Exercise	1,234	4,785,000	3876.5	131,588		267,005		7,613				(11,238)	259,392			0010

SCHEDULE DB - PART A - SECTION 2

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.022221U EEJ EURO02/22/22|.022221U|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Expiration	4,117	615,000	149.371455	11,193				648				(956)	(648)			0010
.022221G EEJ EURO02/22/22|.022221G|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	14,128	2,040,000	144.39	45,696		3,532		2,644				(3,902)	889			0010
.022221S EEJ EURO02/22/22|.022221S|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Expiration	6,176	910,000	147.335556	20,930				1,211				(1,787)	(1,211)			0010
.022221I EEJ EURO02/22/22|.022221I|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	5,228	755,000	144.39	18,196		1,307		1,053				(1,554)	255			0010
.022221R EEJ EURO02/22/22|.022221R|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Expiration	14,431	2,115,000	146.55585	53,087				3,071				(4,534)	(3,071)			0010
.022221T EEJ EURO02/22/22|.022221T|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Expiration	3,817	565,000	147.99975	12,035				696				(1,028)	(696)			0010
.022221K EEJ EURO02/22/22|.022221K|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	27,356	3,950,000	144.39	101,120		6,839		5,850				(8,636)	989			0010
.022221J EEJ EURO02/22/22|.022221J|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	9,107	1,315,000	144.39	32,744		2,277		1,894				(2,796)	383			0010
.022221H EEJ EURO02/22/22|.022221H|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	02/22/2022	Exercise	20,326	2,935,000	144.39	67,212		5,082		3,888				(5,740)	1,193			0010
.E022221 SPX EUR002/22/22|.E022221|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	02/22/2022	Exercise	3,973	15,405,017	3876.5	391,287		694,766		22,636				(33,416)	672,129			0010
.022321K MXEA EUR002/07/2|.022321K|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/07/2022	02/07/2022	Exercise	2,180	4,801,406	2202.48	125,459		125,415		2,169				(11,208)	123,246			0010
.022321E MXEA EUR001/21/2|.022321E|MXEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/21/2022	01/21/2022	Exercise	483	1,067,425	2209.99	16,181		26,333		981					25,353			0010
.022321J MXEA EUR002/07/2|.022321J|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/07/2022	02/07/2022	Exercise	610	1,343,513	2202.48	23,686		35,093		410				(2,116)	34,684			0010
.0223210 SGIXCGMS EUR002/|.0223210|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	02/23/2021	02/22/2022	02/22/2022	Expiration	1,632	605,264	370.7	14,760				856				(1,264)	(856)			0010
.022321F MXEA EUR001/21/2|.022321F|MXEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/21/2022	01/21/2022	Exercise	1,647	3,639,854	2209.99	100,747		122,471		6,106					116,365			0010
.022321I MXEA EUR001/28/2|.022321I|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	01/28/2022	Exercise	558	1,205,085	2159.65	43,172		23,386		3,459					19,927			0010
.022321G MXEA EUR001/28/2|.022321G|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	01/28/2022	Exercise	510	1,101,422	2159.65	20,976		21,374		1,681					19,694			0010
.022321H MXEA EUR001/28/2|.022321H|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	01/28/2022	Exercise	2,279	4,921,842	2159.65	144,283		95,513		11,560					83,953			0010
.022321C MXEA ASIAN02/16/|.022321C|MXEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/16/2022	02/16/2022	Exercise	638	1,439,889	2256.88	27,000		38,017		1,138				(2,351)	36,880			0010
.022321L MXEA EUR002/07/2|.022321L|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/07/2022	02/07/2022	Exercise	1,000	2,202,480	2202.48	67,740		57,530		1,171				(6,052)	56,359			0010
.022321M MXEA EUR002/14/2|.022321M|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/14/2022	02/14/2022	Expiration	984	2,220,770	2256.88	48,285				1,773				(4,228)	(1,773)			0010
.022321A MXEA ASIAN01/28/|.022321A|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	01/28/2022	01/28/2022	Exercise	931	2,010,634	2159.65	66,911		122,371		5,361					117,010			0010
.022321B MXEA ASIAN02/08/|.022321B|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/08/2022	02/08/2022	Exercise	1,315	2,896,261	2202.48	75,087		137,115		1,510				(6,689)	135,605			0010

SCHEDULE DB - PART A - SECTION 2

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.022321D MXEA ASIAN02/22/|.022321D|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/22/2022	02/22/2022	Exercise	668	1,492,145	2233.75	33,908		40,381		1,967				(2,904)	38,414			0010
.022321N MXEA EUR002/14/2|.022321N|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	02/23/2021	02/14/2022	02/14/2022	Expiration	1,433	3,234,109	2256.88	79,703				2,927				(6,980)	(2,927)			0010
.H030121 SPX EUR002/28/22|.H030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	2,116	8,260,000	3901.82	269,689		503,858		20,115				(23,095)	483,743			0010
.030121V SPX ASIAN02/28/2|.030121V|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,086	4,240,000	3901.82	101,378		201,828		7,561				(8,682)	194,266			0010
.030121Z SPX EUR002/28/22|.030121Z|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,292	5,045,000	3901.82	88,641		154,383		6,611				(7,591)	147,771			0010
.A030121 SPX EUR002/28/22|.A030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,605	6,265,000	3901.82	128,245		226,173		9,565				(10,982)	216,608			0010
.030121Y SPX EUR002/28/22|.030121Y|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	5,241	20,450,000	3901.82	242,946		413,107		18,120				(20,805)	394,987			0010
.D030121 SPX EUR002/28/22|.D030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	3,644	14,220,000	3901.82	356,495		641,314		26,589				(30,529)	614,725			0010
.030121S SPX ASIAN02/28/2|.030121S|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,589	6,200,000	3901.82	71,300		124,006		5,318				(6,106)	118,688			0010
.B030121 SPX EUR002/28/22|.B030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	2,892	11,285,000	3901.82	255,492		454,776		19,056				(21,879)	435,720			0010
.C030121 SPX EUR002/28/22|.C030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	4,155	16,215,000	3901.82	390,944		700,494		29,159				(33,479)	671,335			0010
.030121T SPX ASIAN02/28/2|.030121T|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	498	1,945,000	3901.82	32,793		60,297		2,446				(2,808)	57,851			0010
.E030121 SPX EUR002/28/22|.E030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,542	6,020,000	3901.82	157,423		284,752		11,741				(13,481)	273,011			0010
.030121U SPX ASIAN02/28/2|.030121U|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,506	5,880,000	3901.82	122,480		235,196		9,135				(10,489)	226,061			0010
.G030121 SPX EUR002/28/22|.G030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	7,147	27,890,000	3901.82	819,687		1,506,072		61,137				(70,194)	1,444,935			0010
.030121X SPX ASIAN02/28/2|.030121X|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	957	3,735,000	3901.82	109,286		234,554		8,151				(9,359)	226,403			0010
.F030121 SPX EUR002/28/22|.F030121|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,663	6,490,000	3901.82	182,109		332,283		13,583				(15,595)	318,700			0010
.030121W SPX ASIAN02/28/2|.030121W|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/01/2021	02/28/2022	02/28/2022	Exercise	1,362	5,315,000	3901.82	143,664		298,169		10,715				(12,303)	287,453			0010
.030221V EEJ EUR002/28/22|.030221V|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Expiration	3,808	560,000	147.057616	12,656				947				(1,087)	(947)			0010
.030221I EEJ EUR002/28/22|.030221I|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	18,139	2,615,000	144.16	59,361		29,749		4,440				(5,097)	25,309			0010
.030221J EEJ EUR002/28/22|.030221J|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	9,642	1,390,000	144.16	32,943		15,813		2,464				(2,829)	13,349			0010
.030221Z SGIXCGMS EUR002/|.030221Z|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	03/02/2021	02/28/2022	02/28/2022	Expiration	1,262	465,990	369.06	11,578				866				(994)	(866)			0010
.030221T EEJ EUR002/28/22|.030221T|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	16,242	2,365,000	145.6016	62,909		3,255		4,705				(5,402)	(1,450)			0010

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.030221W EEJ EUR002/28/22|.030221W|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Expiration	6,463	955,000	147.764	19,960				1,493				(1,714)	(1,493)			0010
.030221X EEJ EUR002/28/22|.030221X|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Expiration	6,571	980,000	149.13352	17,444				1,305				(1,498)	(1,305)			0010
.030221M EEJ EUR002/28/22|.030221M|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	30,070	4,335,000	144.16	114,011		49,316		8,527				(9,790)	40,789			0010
.030221A EEJ EUR002/14/22|.030221A|EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	02/14/2022	Expiration	7,803	1,135,000	145.45	19,636				736				(1,754)	(736)			0010
.030221L EEJ EUR002/28/22|.030221L|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	6,971	1,005,000	144.16	25,929		11,433		1,939				(2,227)	9,494			0010
.030221B EEJ EUR002/14/22|.030221B|EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	02/14/2022	Expiration	5,190	755,000	145.45	17,139				642				(1,531)	(642)			0010
.030221U EEJ EUR002/28/22|.030221U|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Expiration	19,616	2,870,000	146.307984	70,602				5,280				(6,063)	(5,280)			0010
.030221K EEJ EUR002/28/22|.030221K|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	68,916	9,935,000	144.16	250,362		113,023		18,725				(21,499)	94,298			0010
.030221D EEJ EUR002/28/22|.030221D|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	37,111	5,350,000	144.16	94,695		60,863		7,082				(8,132)	53,780			0010
.0302210 EEJ EUR002/28/22|.0302210|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	28,336	4,085,000	144.16	114,380		46,472		8,555				(9,822)	37,917			0010
.030221P EEJ EUR002/28/22|.030221P|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	1,664	240,000	144.16	7,104		2,730		531				(610)	2,199			0010
.030221E EEJ EUR002/28/22|.030221E|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	15,052	2,170,000	144.16	41,013		24,686		3,067				(3,522)	21,619			0010
.030221C EEJ EUR002/28/22|.030221C|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	2,878	415,000	144.16	6,723		4,721		503				(577)	4,218			0010
.030221N EEJ EUR002/28/22|.030221N|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	64,927	9,360,000	144.16	255,528		106,482		19,112				(21,943)	87,370			0010
.0302216 EEJ EUR002/28/22|.0302216|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	12,347	1,780,000	144.16	37,736		20,250		2,822				(3,240)	17,427			0010
.030221S EEJ EUR002/28/22|.030221S|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	2,592	375,000	144.621312	11,100		3,066		830				(953)	2,236			0010
.030221F EEJ EUR002/28/22|.030221F|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	9,329	1,345,000	144.16	27,304		15,301		2,042				(2,345)	13,259			0010
.030221H EEJ EUR002/28/22|.030221H|EEJ EUR0 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/28/2022	02/28/2022	Exercise	13,318	1,920,000	144.16	42,432		21,842		3,174				(3,644)	18,669			0010
.0302219 EEJ EUR002/14/22|.0302219|EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	02/14/2022	Expiration	1,912	280,000	146.38088	6,636				249				(593)	(249)			0010
.030221R EEJ EUR002/14/22|.030221R|EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	03/02/2021	02/14/2022	02/14/2022	Expiration	2,545	375,000	147.297215	7,988				299				(714)	(299)			0010
.030821P EEJ EUR003/07/22|.030821P|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	92,653	13,255,000	143.06	367,164		444,736		6,086				(59,842)	438,651			0010
.030821D EEJ EUR003/07/22|.030821D|EEJ EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	14,329	2,050,000	143.06	36,900		68,782		612				(6,014)	68,171			0010
.G030821 SPX EUR003/07/22|.G030821|SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	1,059	4,049,981	3821.35	67,230		118,256		1,114				(10,957)	117,142			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)
.0308210 EEJ EUR003/07/22|.0308210|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	10,729	1,535,000	143.06	43,901		51,503		728				(7,155)	50,775			0010
.030821R EEJ EUR002/22/22|.030821R|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	02/22/2022	02/22/2022	Expiration	1,795	260,000	144.794292	7,020				422				(624)	(422)			0010
.J030821 SPX EUR003/07/22|.J030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	3,727	14,244,999	3821.35	340,456		615,375		5,643				(55,489)	609,732			0010
.A030821 SPX ASIAN03/07/2|.A030821|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	03/07/2022	Exercise	384	1,470,000	3821.35	26,166		48,216		434				(4,265)	47,782			0010
.030821G EEJ EUR003/07/22|.030821G|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	6,011	860,000	143.06	18,576		28,855		308				(3,028)	28,547			0010
.030821Z SPX ASIAN03/07/2|.030821Z|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	03/07/2022	Exercise	1,461	5,585,000	3821.35	65,345		112,815		1,083				(10,650)	111,732			0010
.030821F EEJ EUR003/07/22|.030821F|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	13,700	1,960,000	143.06	40,572		65,763		672				(6,613)	65,090			0010
.030821N EEJ EUR003/07/22|.030821N|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	7,619	1,090,000	143.06	28,558		36,572		473				(4,654)	36,099			0010
.030821X EEJ EUR003/07/22|.030821X|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Expiration	4,931	730,000	148.024182	13,213				219				(2,154)	(219)			0010
.0308210 EEJ EUR003/07/22|.0308210|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	36,453	5,215,000	143.06	139,762		174,976		2,317				(22,779)	172,659			0010
.030821E EEJ EUR003/07/22|.030821E|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	15,902	2,275,000	143.06	43,680		76,332		724				(7,119)	75,608			0010
.030821Y|EEJ EQFIID 03/07/2022	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	1,466,685	2,100,000	143.18			68,469							68,469			0010
.D030821 SPX ASIAN03/07/2|.D030821|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	03/07/2022	Exercise	1,430	5,465,000	3821.35	150,834		309,321		2,500				(24,583)	306,821			0010
.M030821 SPX EUR003/07/22|.M030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	1,779	6,800,016	3821.35	189,040		348,849		3,133				(30,810)	345,716			0010
.030821J EEJ EUR003/07/22|.030821J|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	7,933	1,135,000	143.06	26,559		38,082		440				(4,329)	37,642			0010
.030821U EEJ EUR003/07/22|.030821U|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	39,805	5,780,000	145.2059	145,078		107,233		2,405				(23,645)	104,828			0010
.N030821 SPX EUR003/07/22|.N030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	6,616	25,284,994	3821.35	735,794		1,367,951		12,195				(119,922)	1,355,756			0010
.030821T EEJ EUR003/07/22|.030821T|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	24,153	3,490,000	144.4906	94,928		82,198		1,573				(15,472)	80,624			0010
.K030821 SPX EUR003/07/22|.K030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	3,698	14,134,983	3821.35	350,548		636,071		5,810				(57,134)	630,261			0010
.C030821 SPX ASIAN03/07/2|.C030821|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	03/07/2022	Exercise	724	2,770,000	3821.35	67,034		131,855		1,111				(10,925)	130,744			0010
.030821H EEJ EUR003/07/22|.030821H|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	19,117	2,735,000	143.06	61,264		91,766		1,015				(9,985)	90,750			0010
.L030821 SPX EUR003/07/22|.L030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	1,197	4,574,997	3821.35	117,578		215,021		1,949				(19,163)	213,072			0010
.B030821 SPX ASIAN03/07/2|.B030821|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/08/2021	03/07/2022	03/07/2022	Exercise	1,526	5,835,000	3821.35	123,119		233,394		2,041				(20,066)	231,353			0010

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.030821I EEJ EUR003/07/22|.030821I|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	15,552	2,225,000	143.06	50,953		74,654		845				(8,304)	73,809			0010
.030821S EEJ EUR002/22/22|.030821S|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	02/22/2022	Expiration	2,072	305,000	147.13341	6,314				380				(561)	(380)			0010
.0030821 SPX EUR003/07/22|.0030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	1,490	5,694,996	3821.35	181,671		341,698		3,011				(29,609)	338,687			0010
.030821L EEJ EUR003/07/22|.030821L|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	7,793	1,115,000	143.06	27,764		37,411		460				(4,525)	36,951			0010
.I030821 SPX EUR003/07/22|.I030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	3,250	12,419,999	3821.35	276,966		499,290		4,591				(45,141)	494,699			0010
.030821A EEJ EUR002/22/22|.030821A|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	02/22/2022	Exercise	14,509	2,095,000	144.39	40,434		3,627		2,433				(3,592)	1,194			0010
.H030821 SPX EUR003/07/22|.H030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	1,792	6,849,999	3821.35	135,630		241,117		2,248				(22,105)	238,869			0010
.030821B EEJ EUR002/22/22|.030821B|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	02/22/2022	02/22/2022	Exercise	9,280	1,340,000	144.39	32,696		2,320		1,967				(2,904)	353			0010
.030821K EEJ EUR003/07/22|.030821K|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	8,003	1,145,000	143.06	27,595		38,417		457				(4,497)	37,960			0010
.E030821 SPX ASIAN03/07/2|.E030821|SPX ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	03/08/2021	03/07/2022	03/07/2022	Exercise	718	2,745,000	3821.35	81,801		172,112		1,356				(13,332)	170,757			0010
.030821M EEJ EUR003/07/22|.030821M|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	73,500	10,515,000	143.06	269,184		352,803		4,462				(43,873)	348,341			0010
.030821V EEJ EUR003/07/22|.030821V|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	5,723	835,000	145.878282	19,456		11,567		322				(3,171)	11,244			0010
.F030821 SPX EUR003/07/22|.F030821|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	03/07/2022	Exercise	4,204	16,064,994	3821.35	186,354		321,312		3,089				(30,373)	318,224			0010
.030821W EEJ EUR003/07/22|.030821W|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	7,603	1,115,000	146.6365	23,861		9,536		395				(3,889)	9,140			0010
.030821C EEJ EUR003/07/22|.030821C|EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2021	03/07/2022	03/07/2022	Exercise	2,131	305,000	143.06	4,941		10,233		82				(805)	10,152			0010
.030921U SGIXCGMS EUR003/|.030921U|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	03/09/2021	03/07/2022	03/07/2022	Expiration	1,270	465,255	366.19	12,578				209				(2,056)	(209)			0010
.E031521 SPX ASIAN03/14/2|.E031521|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	03/14/2022	Exercise	1,569	6,230,000	3968.94	128,774		254,180		4,624				(20,988)	249,555			0010
.J031521 SPX EUR003/14/22|.J031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	1,282	5,090,007	3968.94	83,476		147,611		2,998				(13,605)	144,613			0010
.031521W EEJ EUR003/14/22|.031521W|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Expiration	7,313	1,080,000	147.66552	24,624				884				(4,013)	(884)			0010
.031521K EEJ EUR003/14/22|.031521K|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	34,889	5,045,000	144.6	129,152		19,189		4,638				(21,050)	14,551			0010
.031521L EEJ EUR003/14/22|.031521L|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	19,329	2,795,000	144.6	73,509		10,631		2,640				(11,981)	7,991			0010
.031521A EEJ EUR002/28/22|.031521A|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	02/28/2022	02/28/2022	Exercise	10,578	1,525,000	144.16	29,890		17,349		2,319				(2,663)	15,030			0010
.K031521 SPX EUR003/14/22|.K031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	1,364	5,414,984	3968.94	106,676		191,144		3,831				(17,386)	187,313			0010

SCHEDULE DB - PART A - SECTION 2

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.L031521 SPX EUR03/14/22|.L031521|SPX EURO 03/14/ .031521J EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	2,055	8,159,982	3968.94	180,336		326,404		6,476				(29,392)	319,928			0010
EUR03/14/22|.031521J|EEJ EURO 03/14/ .M031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	8,471	1,225,000	144.6	29,400		4,659		1,056				(4,792)	3,604			0010
EUR03/14/22|.M031521|SPX EURO 03/14/ .031521C EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	2,975	11,810,018	3968.94	279,897		509,008		10,052				(45,619)	498,956			0010
EUR03/14/22|.031521C|EEJ EURO 03/14/ .031521U EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	1,244	180,000	144.6	2,718		685		98				(443)	587			0010
EUR03/14/22|.031521U|EEJ EURO 03/14/ .G031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Expiration	10,078	1,475,000	146.34966	38,940		1,398		1,398				(6,347)	(1,399)			0010
ASIAN03/14/2|.G031521|SPX ASIAN 03/14 .C031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2021	03/14/2022	03/14/2022	Exercise	1,366	5,425,000	3968.94	141,755		302,173		5,091				(23,104)	297,082			0010
ASIAN03/14/2|.C031521|SPX ASIAN 03/14 .031521B EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2021	03/14/2022	03/14/2022	Exercise	1,234	4,900,000	3968.94	56,105		98,977		2,015				(9,144)	96,962			0010
EUR02/28/22|.031521B|EEJ EURO 02/28/ .031521V EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	02/28/2022	02/28/2022	Exercise	9,988	1,440,000	144.16	39,456		16,382		3,061				(3,515)	13,321			0010
EUR03/14/22|.031521V|EEJ EURO 03/14/ .C031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Expiration	22,620	3,320,000	146.769	83,664				3,005				(13,636)	(3,005)			0010
EUR03/14/22|.C031521|SPX EURO 03/14/ .031521M EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	1,544	6,129,988	3968.94	177,770		315,339		6,384				(28,974)	308,955			0010
EUR03/14/22|.031521M|EEJ EURO 03/14/ .N031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	11,410	1,650,000	144.6	44,220		6,276		1,588				(7,207)	4,688			0010
EUR03/14/22|.N031521|SPX EURO 03/14/ .D031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	5,442	21,600,003	3968.94	533,520		976,341		19,160				(86,955)	957,182			0010
ASIAN03/14/2|.D031521|SPX ASIAN 03/14 .F031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2021	03/14/2022	03/14/2022	Exercise	420	1,670,000	3968.94	29,275		55,613		1,051				(4,771)	54,562			0010
ASIAN03/14/2|.F031521|SPX ASIAN 03/14 .0031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2021	03/14/2022	03/14/2022	Exercise	537	2,135,000	3968.94	49,148		100,130		1,765				(8,010)	98,365			0010
EUR03/14/22|.0031521|SPX EURO 03/14/ .031521X EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	3,960	15,720,019	3968.94	422,868		782,844		15,186				(68,920)	767,658			0010
EUR03/14/22|.031521X|EEJ EURO 03/14/ .031521N EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Expiration	8,330	1,235,000	148.24392	26,306				945				(4,287)	(945)			0010
EUR03/14/22|.031521N|EEJ EURO 03/14/ .031521D EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	62,206	8,995,000	144.6	250,061		34,213		8,980				(40,756)	25,233			0010
EUR03/14/22|.031521D|EEJ EURO 03/14/ .P031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	12,517	1,810,000	144.6	32,218		6,885		1,157				(5,251)	5,728			0010
EUR03/14/22|.P031521|SPX EURO 03/14/ .031521R EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	1,350	5,360,014	3968.94	149,544		275,730		5,370				(24,373)	270,359			0010
EUR02/28/22|.031521R|EEJ EURO 02/28/ .031521S EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	02/28/2022	02/28/2022	Expiration	1,558	230,000	147.61984	5,037				391				(449)	(391)			0010
EUR03/14/22|.031521S|EEJ EURO 03/14/ .031521T EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	1,694	245,000	144.6	7,767		932		279				(1,266)	653			0010
EUR03/14/22|.031521T|EEJ EURO 03/14/ .S031521 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	03/15/2021	03/14/2022	03/14/2022	Expiration	4,131	600,000	145.22178	17,880				642				(2,914)	(642)			0010
EUR03/14/22|.S031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	2,358	9,359,991	3968.94	300,456		481,496		10,790				(48,969)	470,706			0010

SCHEDULE DB - PART A - SECTION 2

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.H031521 SPX ASIAN03/14/2|.H031521|SPX ASIAN 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/15/2021	03/14/2022	03/14/2022	Exercise	542	2,155,000	3968.94	61,482		136,409		2,208				(10,021)	134,201			0010
.0315210 EEJ EUR003/14/22|.0315210|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	11,618	1,680,000	144.6	48,048		6,390		1,725				(7,831)	4,665			0010
.0315211 EEJ EUR003/14/22|.0315211|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	11,376	1,645,000	144.6	38,000		6,257		1,365				(6,193)	4,892			0010
.031521H EEJ EUR003/14/22|.031521H|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	18,464	2,670,000	144.6	59,808		10,156		2,148				(9,748)	8,008			0010
.I031521 SPX EUR003/14/22|.I031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	3,547	14,080,013	3968.94	163,328		281,605		5,865				(26,620)	275,739			0010
.031521E EEJ EUR003/14/22|.031521E|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	17,980	2,600,000	144.6	48,880		9,889		1,755				(7,967)	8,134			0010
.031521G EEJ EUR003/14/22|.031521G|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	10,096	1,460,000	144.6	30,952		5,553		1,112				(5,045)	4,442			0010
.031521Y EEJ EUR003/14/22|.031521Y|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Expiration	2,973	445,000	149.661	8,055				289				(1,313)	(289)			0010
.031521Q EEJ EUR002/28/22|.031521Q|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	02/28/2022	02/28/2022	Expiration	4,454	650,000	145.904336	17,225				1,336				(1,534)	(1,336)			0010
.031521P EEJ EUR003/14/22|.031521P|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	2,524	365,000	144.6	10,914		1,388		392				(1,779)	996			0010
.031521F EEJ EUR003/14/22|.031521F|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	8,160	1,180,000	144.6	24,072		4,488		864				(3,923)	3,624			0010
.V031521 SPX EUR003/14/22|.V031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	4,962	19,694,992	3968.94	894,153		1,013,149		894,153		(852,319)			118,996			0010
.X031521 SPX EUR003/14/22|.X031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	2,769	10,989,995	3968.94	568,183		565,347		568,183		(600,624)			(2,836)			0010
.T031521 SPX EUR003/14/22|.T031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	1,404	5,575,011	3968.94	211,850		286,789		211,850		(181,438)			74,939			0010
.W031521 SPX EUR003/14/22|.W031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	881	3,500,010	3968.94	164,850		180,047		164,850		(161,146)			15,197			0010
.B031521 EEJ EQFWD03/14/2|.B031521|EEJ EQFWD	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	350,548	505,000	144.06	3,812						(24,865)			3,812			0010
.R031521 SPX EUR003/14/22|.R031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	335	1,329,992	3968.94	42,028		68,417		42,028		(33,401)			26,389			0010
.U031521 SPX EUR003/14/22|.U031521|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/15/2021	03/14/2022	03/14/2022	Exercise	1,284	5,100,009	3968.94	203,490		262,354		203,490		(179,597)			58,864			0010
.031521Z EEJ EUR003/14/22|.031521Z|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/15/2021	03/14/2022	03/14/2022	Exercise	33,333	4,820,000	144.6	152,794		18,333		152,794		(70,589)			(134,461)			0010
.031621C SGIXCGMS EUR003/I.031621C|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	03/16/2021	03/14/2022	03/14/2022	Expiration	985	363,153	368.56	9,114				328				(1,490)	(328)			0010
.031621N PDLV5E EUR003/07|.031621N|PDLV5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	03/07/2022	03/07/2022	Exercise	561	231,500	412.57	4,792		7,307		81				(799)	7,226			0010
.031621F PDLV5E EUR002/07|.031621F|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/07/2022	02/07/2022	Expiration	374	158,858	424.36	2,065				38				(196)	(38)			0010
.031621M PDLV5E EUR002/28|.031621M|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/28/2022	02/28/2022	Exercise	768	319,399	415.84	5,653		6,015		440				(505)	5,575			0010

SCHEDULE DB - PART A - SECTION 2

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.031621E PDLV5E EUR01/28|.031621E|PDLV5E EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	01/28/2022	01/28/2022	Exercise	593	251,540	423.71	3,320		1,347		284					1,063			0010
.031621G PDLV5E EUR02/22|.031621G|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/22/2022	02/22/2022	Exercise	417	175,117	419.14	3,205		688		197				(291)	491			0010
.031621H PDLV5E EUR02/28|.031621H|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/28/2022	02/28/2022	Exercise	909	378,413	415.84	8,325		7,127		648				(744)	6,479			0010
.031621L PDLV5E EUR02/14|.031621L|PDLV5E EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	02/14/2022	02/14/2022	Expiration	381	160,790	421.62	2,122				83				(198)	(83)			0010
.032221T SPX ASIAN03/21/2|.032221T|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2021	03/21/2022	03/21/2022	Exercise	1,617	6,375,000	3940.59	73,504		129,406		4,061				(11,980)	125,345			0010
.032221H EEJ EUR03/21/22|.032221H|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	73,356	10,520,000	143.41	269,312		368,248		14,879				(43,893)	353,369			0010
.C032221 SPX EUR03/21/22|.C032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	1,785	7,035,000	3940.59	159,132		281,394		8,792				(25,936)	272,602			0010
.032221G EEJ EUR03/21/22|.032221G|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	8,751	1,255,000	143.41	30,246		43,931		1,671				(4,930)	42,260			0010
.E032221 SPX EUR03/21/22|.E032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	6,714	26,460,000	3940.59	662,294		1,190,723		36,591				(107,943)	1,154,132			0010
.A032221 SPX EUR03/21/22|.A032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	766	3,020,000	3940.59	50,736		88,487		2,803				(8,269)	85,683			0010
.D032221 SPX EUR03/21/22|.D032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	2,895	11,410,000	3940.59	275,552		494,060		15,224				(44,910)	478,836			0010
.032221Z SPX EUR03/21/22|.032221Z|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	5,189	20,450,000	3940.59	242,333		408,991		13,389				(39,496)	395,602			0010
.032221K EEJ EUR03/21/22|.032221K|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	75,657	10,850,000	143.41	301,630		379,799		16,665				(49,161)	363,135			0010
.032221W SPX ASIAN03/21/2|.032221W|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2021	03/21/2022	03/21/2022	Exercise	501	1,975,000	3940.59	45,741		93,813		2,527				(7,455)	91,286			0010
.032221F EEJ EUR03/21/22|.032221F|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	23,010	3,300,000	143.41	76,230		115,515		4,212				(12,424)	111,303			0010
.G032221 SPX EUR03/21/22|.G032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	2,268	8,940,000	3940.59	251,303		454,148		13,884				(40,958)	440,263			0010
.032221V SPX ASIAN03/21/2|.032221V|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2021	03/21/2022	03/21/2022	Exercise	1,497	5,900,000	3940.59	122,425		242,493		6,764				(19,953)	235,729			0010
.F032221 SPX EUR03/21/22|.F032221|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	2,503	9,865,000	3940.59	256,983		483,388		14,198				(41,884)	469,190			0010
.032221Q EEJ EUR03/21/22|.032221Q|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	5,972	875,000	146.507656	19,775		11,729		1,093				(3,223)	10,636			0010
.032221U SPX ASIAN03/21/2|.032221U|SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2021	03/21/2022	03/21/2022	Exercise	376	1,485,000	3940.59	26,106		49,601		1,442				(4,255)	48,158			0010
.032221J EEJ EUR03/21/22|.032221J|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	16,281	2,335,000	143.41	62,578		81,736		3,457				(10,199)	78,278			0010
.032221I EEJ EUR03/21/22|.032221I|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	18,548	2,660,000	143.41	69,692		93,112		3,850				(11,359)	89,262			0010
.032221R EEJ EUR03/21/22|.032221R|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	12,075	1,775,000	146.99525	37,985		17,756		2,099				(6,191)	15,659			0010

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.H032221 SPX EURO03/21/22 .H032221 SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	1,959	7,720,000	3940.59	227,431		423,831		12,565				(37,068)	411,266			0010
.032221S EEJ EURO03/21/22 .032221S EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	4,180	620,000	148.314622	11,346		499		627				(1,849)	(128)			0010
.I032221 SPX EURO03/21/22 .I032221 SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	1,183	4,665,000	3940.59	150,306		279,432		8,304				(24,497)	271,128			0010
.032221B EEJ EURO03/21/22 .032221B EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	12,411	1,780,000	143.41	33,642		62,308		1,859				(5,483)	60,449			0010
.032221Y SPX ASIAN03/21/2 .032221Y SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	03/21/2022	Exercise	394	1,555,000	3940.59	44,753		101,387		2,473				(7,294)	98,915			0010
.032221N EEJ EURO03/21/22 .032221N EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	3,806	550,000	144.499916	15,510		15,072		857				(2,528)	14,216			0010
.032221A EEJ EURO03/21/22 .032221A EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	7,251	1,040,000	143.41	18,512		36,405		1,023				(3,017)	35,382			0010
.032221X SPX ASIAN03/21/2 .032221X SPX ASIAN 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/22/2021	03/21/2022	03/21/2022	Exercise	993	3,915,000	3940.59	102,573		221,194		5,667				(16,718)	215,527			0010
.032221L EEJ EURO03/21/22 .032221L EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	8,611	1,235,000	143.41	35,321		43,231		1,951				(5,757)	41,279			0010
.032221P EEJ EURO03/21/22 .032221P EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	15,216	2,215,000	145.56115	55,597		44,310		3,072				(9,061)	41,238			0010
.032221M EEJ EURO03/07/22 .032221M EEJ EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/07/2022	03/07/2022	Exercise	4,328	630,000	145.56355	15,309		10,113		264				(2,595)	9,849			0010
.032221C EEJ EURO03/21/22 .032221C EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	13,283	1,905,000	143.41	39,243		66,684		2,168				(6,396)	64,516			0010
.0322210 EEJ EURO03/21/22 .0322210 EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	12,086	1,755,000	145.202625	45,806		39,495		2,531				(7,466)	36,965			0010
.032221E EEJ EURO03/21/22 .032221E EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	24,266	3,480,000	143.41	77,952		121,816		4,307				(12,705)	117,509			0010
.032221D EEJ EURO03/21/22 .032221D EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2021	03/21/2022	03/21/2022	Exercise	5,543	795,000	143.41	17,172		27,829		949				(2,799)	26,880			0010
.B032221 SPX EURO03/21/22 .B032221 SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	03/21/2022	Exercise	1,795	7,075,000	3940.59	141,712		249,742		7,829				(23,097)	241,913			0010
.032321F MXEA ASIAN03/08/ .032321F MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/08/2022	03/08/2022	Exercise	667	1,449,251	2172.79	39,400		78,502		793				(6,680)	77,709			0010
.032321K MXEA EURO02/22/2 .032321K MXEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/22/2022	02/22/2022	Expiration	938	2,095,258	2233.75	55,304				3,477				(5,133)	(3,477)			0010
.032321Q MXEA EURO03/14/2 .032321Q MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/14/2022	03/14/2022	Expiration	1,240	2,753,879	2220.87	74,028				2,719				(12,338)	(2,719)			0010
.032321J MXEA EURO02/22/2 .032321J MXEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/22/2022	02/22/2022	Expiration	1,652	3,690,155	2233.75	84,797				5,332				(7,870)	(5,332)			0010
.032321C SGIXCGMS EURO03/ .032321C SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E 9NZ20JLFK8MNNCLQOF39	03/23/2021	03/21/2022	03/21/2022	Expiration	1,280	471,658	368.27	11,808				654				(1,930)	(654)			0010
.032321I MXEA EURO02/22/2 .032321I MXEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/22/2022	02/22/2022	Expiration	516	1,152,615	2233.75	16,259				1,022				(1,509)	(1,022)			0010
.032321H MXEA ASIAN03/22/ .032321H MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/22/2022	03/22/2022	Exercise	946	2,110,961	2231.46	39,609		54,542		2,298				(6,456)	52,244			0010

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.032321N MXEA EUR003/07/2|.032321N|MXEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/07/2022	03/07/2022	Expiration	1,238	2,689,914	2172.79	65,787				1,138				(11,186)	(1,139)			0010
.032321G MXEA ASIAN03/15/|.032321G|MXEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/15/2022	03/15/2022	Exercise	776	1,723,395	2220.87	35,975		60,322		1,419				(5,979)	58,903			0010
.032321P MXEA EUR003/14/2|.032321P|MXEA EURO 03/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/14/2022	03/14/2022	Expiration	1,390	3,087,009	2220.87	66,651				2,448				(11,108)	(2,448)			0010
.032321L MXEA EUR002/28/2|.032321L|MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/28/2022	02/28/2022	Expiration	1,334	2,932,946	2198.61	65,980				5,240				(6,016)	(5,240)			0010
.032321M MXEA EUR002/28/2|.032321M|MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	02/28/2022	02/28/2022	Expiration	1,568	3,447,420	2198.61	99,207				7,878				(9,045)	(7,878)			0010
.032321E MXEA ASIAN03/01/|.032321E|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/01/2022	03/01/2022	Exercise	878		2198.61	45,261		81,626		3,716				(4,115)	77,910			0010
.0323210 MXEA EUR003/07/2|.0323210|MXEA EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/23/2021	03/07/2022	03/07/2022	Expiration	1,395	3,031,042	2172.79	90,215				1,560				(15,339)	(1,560)			0010
.032921B EEJ EUR003/14/22|.032921B|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/14/2022	03/14/2022	Exercise	26,383	3,815,000	144.6	83,930		14,511		3,135				(14,230)	11,375			0010
.H032921 SPX EUR003/28/22|.H032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	4,676	18,570,000	3971.09	500,276		919,220		37,313				(81,537)	881,907			0010
.032921Q EEJ EUR003/28/22|.032921Q|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	3,216	465,000	144.585	12,183		12,879		909				(1,986)	11,970			0010
.032921C EEJ EUR003/28/22|.032921C|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	3,431	490,000	142.8	8,330		18,179		621				(1,358)	17,558			0010
.032921S EEJ EUR003/28/22|.032921S|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	5,730	835,000	145.71312	19,289		16,530		1,439				(3,144)	15,091			0010
.032921R EEJ EUR003/28/22|.032921R|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	13,764	1,995,000	144.942	50,274		50,266		3,750				(8,194)	46,516			0010
.032921V SPX ASIAN03/28/2|.032921V|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/29/2021	03/28/2022	03/28/2022	Exercise	2,042	8,110,000	3971.09	94,887		167,057		7,077				(15,465)	159,980			0010
.032921A EEJ EUR003/14/22|.032921A|EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/14/2022	03/14/2022	Exercise	21,300	3,080,000	144.6	52,668		11,715		1,967				(8,929)	9,748			0010
.032921T EEJ EUR003/28/22|.032921T|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	9,564	1,400,000	146.37	29,960		21,275		2,235				(4,883)	19,040			0010
.032921W SPX ASIAN03/28/2|.032921W|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	03/29/2021	03/28/2022	03/28/2022	Exercise	336	1,335,000	3971.09	23,229		44,056		1,733				(3,786)	42,324			0010
.E032921 SPX EUR003/28/22|.E032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	2,080	8,260,000	3971.09	184,528		330,393		13,763				(30,075)	316,629			0010
.0329210 EEJ EUR003/28/22|.0329210|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	1,710	245,000	143.21412	7,448		9,138		556				(1,214)	8,582			0010
.032921E EEJ EUR003/28/22|.032921E|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	6,372	910,000	142.8	18,837		36,578		1,405				(3,070)	35,173			0010
.032921U EEJ EUR003/28/22|.032921U|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	3,080	455,000	147.7266	8,281		2,592		618				(1,350)	1,974			0010
.032921P EEJ EUR003/28/22|.032921P|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	12,792	1,845,000	144.228	50,369		55,712		3,757				(8,209)	51,955			0010
.032921F EEJ EUR003/28/22|.032921F|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	11,309	1,615,000	142.8	34,884		64,917		2,602				(5,686)	62,315			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)
.F032921 SPX EUR003/28/22|.F032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	3,271	12,990,000	3971.09	310,331		561,164		23,146				(50,579)	538,018			0010
.032921D EEJ EUR003/28/22|.032921D|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	15,826	2,260,000	142.8	43,166		90,843		3,220				(7,035)	87,624			0010
.G032921 SPX EUR003/28/22|.G032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	6,689	26,565,000	3971.09	657,218		1,195,431		49,019				(107,116)	1,146,412			0010
.032921N EEJ EUR003/28/22|.032921N|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	12,219	1,745,000	142.8	49,907		70,142		3,722				(8,134)	66,420			0010
.032921L EEJ EUR003/28/22|.032921L|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	42,542	6,075,000	142.8	162,810		244,191		12,143				(26,535)	232,048			0010
.B032921 SPX EUR003/28/22|.B032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	4,722	18,755,000	3971.09	221,121		375,092		16,492				(36,039)	358,599			0010
.032921G EEJ EUR003/28/22|.032921G|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	11,099	1,585,000	142.8	35,663		63,711		2,660				(5,812)	61,051			0010
.032921M EEJ EUR003/28/22|.032921M|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	80,847	11,545,000	142.8	320,951		464,064		23,938				(52,310)	440,125			0010
.A032921 SPX ASIAN03/28/2|.A032921|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	03/28/2022	Exercise	600	2,385,000	3971.09	66,542		149,061		4,963				(10,845)	144,098			0010
.032921K EEJ EUR003/28/22|.032921K|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	3,466	495,000	142.8	13,019		19,897		971				(2,122)	18,926			0010
.D032921 SPX EUR003/28/22|.D032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	2,001	7,950,000	3971.09	160,113		283,018		11,942				(26,096)	271,076			0010
.032921Z SPX ASIAN03/28/2|.032921Z|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	03/28/2022	Exercise	1,796	7,135,000	3971.09	185,510		398,839		13,836				(30,235)	385,003			0010
.C032921 SPX EUR003/28/22|.C032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	484	1,925,000	3971.09	32,610		56,595		2,432				(5,315)	54,163			0010
.032921J EEJ EUR003/28/22|.032921J|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	56,127	8,015,000	142.8	205,184		322,172		15,304				(33,442)	306,868			0010
.032921Y SPX ASIAN03/28/2|.032921Y|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	03/28/2022	Exercise	595	2,365,000	3971.09	54,395		111,392		4,057				(8,865)	107,335			0010
.032921X SPX ASIAN03/28/2|.032921X|SPX ASIAN 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/29/2021	03/28/2022	03/28/2022	Exercise	2,004	7,960,000	3971.09	164,772		325,569		12,290				(26,855)	313,279			0010
.032921I EEJ EUR003/28/22|.032921I|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	18,697	2,670,000	142.8	64,614		107,324		4,819				(10,531)	102,504			0010
.K032921 SPX EUR003/28/22|.K032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	1,320	5,245,000	3971.09	165,952		314,178		12,378				(27,047)	301,800			0010
.J032921 SPX EUR003/28/22|.J032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	2,008	7,975,000	3971.09	233,189		434,629		17,393				(38,006)	417,236			0010
.032921H EEJ EUR003/28/22|.032921H|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/29/2021	03/28/2022	03/28/2022	Exercise	11,169	1,595,000	142.8	36,685		64,113		2,736				(5,979)	61,377			0010
.I032921 SPX EUR003/28/22|.I032921|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/29/2021	03/28/2022	03/28/2022	Exercise	1,114	4,425,000	3971.09	124,298		230,104		9,271				(20,259)	220,833			0010
.033021B SGIXCGMS EUR003/|.033021B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	03/30/2021	03/28/2022	03/28/2022	Expiration	709	261,210	368.42	6,161				461				(1,007)	(461)			0010
.A040721 SPX ASIAN04/07/2|.A040721|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	1,185	4,835,000	4079.95	94,283		192,431		1,558				(23,376)	190,872			0010

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.K040721 SPX EUR004/07/22|.K040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	8,415	34,335,000	4079.95	837,087		1,545,094		13,836				(207,542)	1,531,258			0010
.B040721 SPX ASIAN04/07/2|.B040721|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	1,344	5,485,000	4079.95	111,510		230,924		1,843				(27,647)	229,081			0010
.L040721 SPX EUR004/07/22|.L040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	1,138	4,645,000	4079.95	118,680		220,640		1,962				(29,425)	218,679			0010
.I040721 SPX EUR004/07/22|.I040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	2,609	10,645,000	4079.95	233,126		424,735		3,853				(57,800)	420,882			0010
.J040721 SPX EUR004/07/22|.J040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	4,507	18,390,000	4079.95	433,268		794,431		7,161				(107,422)	787,269			0010
.C040721 SPX ASIAN04/07/2|.C040721|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	502	2,050,000	4079.95	45,633		97,989		754				(11,314)	97,235			0010
.H040721 SPX EUR004/07/22|.H040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	3,620	14,770,000	4079.95	288,458		521,373		4,768				(71,519)	516,605			0010
.040721N EEJ EUR004/07/22|.040721N|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	71,299	10,230,000	143.48	285,417		273,789		4,718				(70,765)	269,071			0010
.N040721 SPX EUR004/07/22|.N040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	1,193	4,870,000	4079.95	134,558		253,243		2,224				(33,362)	251,019			0010
.E040721 SPX ASIAN04/07/2|.E040721|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	846	3,455,000	4079.95	91,316		215,246		1,509				(22,640)	213,736			0010
.040721B EEJ EUR003/21/22|.040721B|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	03/21/2022	Exercise	4,637	665,000	143.41	12,968		23,278		750				(2,211)	22,528			0010
.D040721 SPX ASIAN04/07/2|.D040721|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	1,981	8,085,000	4079.95	199,619		451,141		3,299				(49,492)	447,841			0010
.O040721 SPX EUR004/07/22|.O040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	2,508	10,235,000	4079.95	293,949		556,786		4,859				(72,880)	551,927			0010
.040721C EEJ EUR004/07/22|.040721C|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	11,465	1,645,000	143.48	29,446		44,026		487				(7,301)	43,539			0010
.040721M EEJ EUR004/07/22|.040721M|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	43,281	6,210,000	143.48	167,049		166,200		2,761				(41,417)	163,439			0010
.G040721 SPX EUR004/07/22|.G040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	669	2,730,000	4079.95	45,127		80,262		746				(11,188)	79,516			0010
.040721L EEJ EUR004/07/22|.040721L|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	7,283	1,045,000	143.48	27,484		27,968		454				(6,814)	27,513			0010
.040721J EEJ EUR004/07/22|.040721J|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	1,498	215,000	143.48	5,375		5,754		89				(1,333)	5,665			0010
.F040721 SPX EUR004/07/22|.F040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	5,811	23,710,000	4079.95	273,851		474,206		4,526				(67,897)	469,679			0010
.040721K EEJ EUR004/07/22|.040721K|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	52,585	7,545,000	143.48	193,907		201,929		3,205				(48,076)	198,724			0010
.040721A EEJ EUR003/21/22|.040721A|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	03/21/2022	Exercise	4,462	640,000	143.41	10,112		20,992		585				(1,724)	20,407			0010
.040721T EEJ EUR004/07/22|.040721T|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	25,295	3,665,000	144.886104	100,421		62,171		1,660				(24,898)	60,511			0010
.040721E EEJ EUR004/07/22|.040721E|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	11,360	1,630,000	143.48	34,067		43,624		563				(8,446)	43,061			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)
.040721U EEJ EUR004/07/22|.040721U|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	19,678	2,865,000	145.589156	72,771		34,561		1,203				(18,042)	33,359			0010
.040721P EEJ EUR004/07/22|.040721P|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	2,056	295,000	143.48	8,644		7,895		143				(2,143)	7,752			0010
.0407210 EEJ EUR003/21/22|.0407210|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	03/21/2022	Exercise	2,064	300,000	145.317353	7,710		6,511		446				(1,315)	6,066			0010
.040721V EEJ EUR004/07/22|.040721V|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	4,438	650,000	146.450036	15,015		3,941		248				(3,723)	3,693			0010
.040721F EEJ EUR004/07/22|.040721F|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	8,049	1,155,000	143.48	24,833		30,912		410				(6,157)	30,501			0010
.040721D EEJ EUR004/07/22|.040721D|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	51,784	7,430,000	143.48	142,656		198,851		2,358				(35,369)	196,493			0010
.040721W EEJ EUR004/07/22|.040721W|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	15,503	2,280,000	147.067	49,020		4,020		810				(12,154)	3,210			0010
.0407210 EEJ EUR004/07/22|.0407210|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	14,671	2,105,000	143.48	60,203		56,337		995				(14,926)	55,342			0010
.040721X EEJ EUR004/07/22|.040721X|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Expiration	5,120	760,000	148.43006	13,908				230				(3,448)	(230)			0010
.M040721 SPX EUR004/07/22|.M040721|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	04/07/2022	Exercise	5,194	21,195,000	4079.95	565,271		1,057,633		9,343				(140,150)	1,048,290			0010
.040721H EEJ EUR004/07/22|.040721H|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	12,266	1,760,000	143.48	40,480		47,103		669				(10,036)	46,434			0010
.040721G EEJ EUR004/07/22|.040721G|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	15,263	2,190,000	143.48	49,056		58,612		811				(12,163)	57,801			0010
.040721R EEJ EUR003/21/22|.040721R|EEJ EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	03/21/2022	03/21/2022	Exercise	1,767	260,000	147.13866	5,408		2,341		313				(922)	2,029			0010
.040721I EEJ EUR004/07/22|.040721I|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	28,923	4,150,000	143.48	100,430		111,068		1,660				(24,900)	109,408			0010
.040721Z SPX ASIAN04/07/2|.040721Z|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	465	1,900,000	4079.95	32,148		62,892		531				(7,971)	62,360			0010
.040721Y SPX ASIAN04/07/2|.040721Y|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	04/07/2022	Exercise	1,500	6,120,000	4079.95	68,850		123,617		1,138				(17,070)	122,478			0010
.040721S EEJ EUR004/07/22|.040721S|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/07/2021	04/07/2022	04/07/2022	Exercise	6,044	870,000	143.924788	26,448		20,587		437				(6,557)	20,150			0010
.040821A SGIXCGMS EUR004/ |.040821A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	04/08/2021	04/07/2022	04/07/2022	Expiration	1,102	408,987	370.93	10,508				175				(2,627)	(175)			0010
.041421X EEJ EUR004/14/22|.041421X|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	32,316	4,660,000	144.2	148,654		115,369		148,654		(83,492)			(33,285)			0010
.S041421 SPX EUR004/14/22|.S041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,217	5,020,000	4124.66	180,218		326,090		180,218		(143,886)			145,872			0010
.V041421 SPX EUR004/14/22|.V041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	3,974	16,395,000	4124.66	686,951		1,064,988		686,951		(596,129)			378,037			0010
.T041421 SPX EUR004/14/22|.T041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,885	7,775,000	4124.66	291,563		505,049		291,563		(237,042)			213,487			0010
.U041421 SPX EUR004/14/22|.U041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	930	3,840,000	4124.66	157,440		249,439		157,440		(135,275)			91,999			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)
.II041421 SPX EURO04/14/22|.II041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,238	5,110,000	4124.66	234,549		331,936		234,549		(216,688)			97,387			0010
.041421Z EEJ E0FIID04/14/2|.041421Z|EEJ E0FIID	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	8,620	1,240,000	143.85			33,709				(62,716)			33,709			0010
.041421A EEJ EURO03/28/22|.041421A|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	03/28/2022	Exercise	10,574	1,510,000	142.8	31,408		60,696		2,451		(5,356)			58,245			0010
.LO41421 SPX EURO04/14/22|.LO41421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	3,850	15,880,000	4124.66	366,828		684,417		13,137		(90,949)			671,280			0010
.041421B EEJ EURO03/28/22|.041421B|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	03/28/2022	Exercise	32,037	4,575,000	142.8	138,623		183,897		10,817		(23,638)			173,080			0010
.041421L EEJ EURO04/14/22|.041421L|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	6,067	875,000	144.2	23,013		21,663		824		(5,706)			20,838			0010
.041421N EEJ EURO04/14/22|.041421N|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	63,176	9,110,000	144.2	254,169		225,539		9,102		(63,017)			216,436			0010
.0414210 EEJ EURO03/28/22|.0414210|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	03/28/2022	Exercise	3,706	535,000	144.35652	16,532		15,673		1,290		(2,819)			14,383			0010
.041421P EEJ EURO03/28/22|.041421P|EEJ EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	03/28/2022	03/28/2022	Exercise	2,018	295,000	146.1558	7,493		4,925		585		(1,278)			4,341			0010
.041421W EEJ EURO04/14/22|.041421W|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Expiration	4,017	600,000	149.34794	10,800				387		(2,678)			(387)			0010
.041421E EEJ EURO04/14/22|.041421E|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	7,073	1,020,000	144.2	21,114		25,252		756		(5,235)			24,496			0010
.H041421 SPX EURO04/14/22|.H041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	4,240	17,490,000	4124.66	202,884		349,786		7,266		(50,302)			342,521			0010
.I041421 SPX EURO04/14/22|.I041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	506	2,090,000	4124.66	33,231		59,148		1,190		(8,239)			57,958			0010
.041421D EEJ EURO04/14/22|.041421D|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	22,295	3,215,000	144.2	61,728		79,595		2,211		(15,304)			77,384			0010
.J041421 SPX EURO04/14/22|.J041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	2,311	9,535,000	4124.66	184,979		336,584		6,625		(45,863)			329,960			0010
.041421C EEJ EURO04/14/22|.041421C|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	3,987	575,000	144.2	10,465		14,235		375		(2,595)			13,861			0010
.041421M EEJ EURO04/14/22|.041421M|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	50,138	7,230,000	144.2	194,487		178,995		6,965		(48,220)			172,030			0010
.K041421 SPX EURO04/14/22|.K041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,467	6,055,000	4124.66	131,394		242,807		4,706		(32,577)			238,102			0010
.041421S EEJ EURO04/14/22|.041421S|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	9,261	1,350,000	145.75736	36,450		18,842		1,305		(9,037)			17,537			0010
.R041421 SPX EURO04/14/22|.R041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	930	3,840,000	4124.66	118,272		232,700		4,236		(29,324)			228,464			0010
.041421G EEJ EURO04/14/22|.041421G|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	9,778	1,410,000	144.2	31,725		34,908		1,136		(7,866)			33,772			0010
.041421H EEJ EURO04/14/22|.041421H|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	16,435	2,370,000	144.2	54,510		58,675		1,952		(13,515)			56,723			0010
.E041421 SPX ASIAN04/14/2|.E041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	826	3,410,000	4124.66	84,227		189,256		3,016		(20,883)			186,240			0010

SCHEDULE DB - PART A - SECTION 2

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.B041421 SPX ASIAN04/14/2|.B041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	290	1,200,000	4124.66	20,400		40,079		731				(5,058)	39,348			0010
.P041421 SPX EURO04/14/22|.P041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,771	7,305,000	4124.66	201,618		387,896		7,220				(49,988)	380,676			0010
.Q041421 SPX EURO04/14/22|.Q041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,446	5,965,000	4124.66	175,968		342,398		6,302				(43,628)	336,096			0010
.C041421 SPX ASIAN04/14/2|.C041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	1,606	6,625,000	4124.66	132,500		272,956		4,745				(32,851)	268,211			0010
.D041421 SPX ASIAN04/14/2|.D041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	798	3,295,000	4124.66	73,808		157,830		2,643				(18,300)	155,186			0010
.A041421 SPX ASIAN04/14/2|.A041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	1,327	5,475,000	4124.66	62,415		112,243		2,235				(15,475)	110,008			0010
.041421F EEJ EURO04/14/22|.041421F|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	4,993	720,000	144.2	15,552		17,825		557				(3,856)	17,268			0010
.O041421 SPX EURO04/14/22|.O041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	2,405	9,920,000	4124.66	259,904		494,021		9,308				(64,439)	484,713			0010
.041421V EEJ EURO04/14/22|.041421V|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Expiration	13,903	2,055,000	147.805	44,183				1,582				(10,954)	(1,582)			0010
.041421Q EEJ EURO04/14/22|.041421Q|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	3,220	465,000	144.37304	14,555		10,954		521				(3,609)	10,433			0010
.F041421 SPX ASIAN04/14/2|.F041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	640	2,640,000	4124.66	68,376		156,813		2,449				(16,953)	154,364			0010
.041421K EEJ EURO04/14/22|.041421K|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	28,224	4,070,000	144.2	104,599		100,762		3,746				(25,934)	97,016			0010
.041421I EEJ EURO04/14/22|.041421I|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	12,552	1,810,000	144.2	43,802		44,811		1,569				(10,860)	43,242			0010
.041421R EEJ EURO04/14/22|.041421R|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	2,103	305,000	144.96426	8,967		5,934		321				(2,223)	5,613			0010
.N041421 SPX EURO04/14/22|.N041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	1,400	5,775,000	4124.66	145,530		274,311		5,212				(36,082)	269,099			0010
.041421U EEJ EURO04/14/22|.041421U|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	4,453	655,000	147.06958	15,327		3,182		549				(3,800)	2,633			0010
.M041421 SPX EURO04/14/22|.M041421|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	04/14/2021	04/14/2022	04/14/2022	Exercise	4,726	19,495,000	4124.66	467,880		877,276		16,756				(116,003)	860,520			0010
.041421T EEJ EURO04/14/22|.041421T|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	13,459	1,970,000	146.363	49,841		19,222		1,785				(12,357)	17,437			0010
.G041421 SPX ASIAN04/14/2|.G041421|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	04/14/2022	Exercise	592	2,445,000	4124.66	66,993		159,901		2,399				(16,610)	157,502			0010
.041421J EEJ EURO04/14/22|.041421J|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	04/14/2022	Exercise	2,877	415,000	144.2	10,375		10,274		372				(2,572)	9,903			0010
.041521F PDLV5E EUR003/21|.041521F|PDLV5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	03/21/2022	03/21/2022	Exercise	669	277,551	414.27	8,521		1,275		507				(1,496)	768			0010
.041521C SGIXCGMS EURO04/|.041521C|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	04/15/2021	04/14/2022	04/14/2022	Expiration	2,788	1,035,072	371.14	27,108				979				(6,777)	(979)			0010
.041521G PDLV5E EURO04/07|.041521G|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/15/2021	04/07/2022	04/07/2022	Expiration	1,131	471,987	417.13	12,932				220				(3,297)	(220)			0010

SCHEDULE DB - PART A - SECTION 2

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.041521A SGIXCGMS EUR004/ |.041521A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/15/2021	04/07/2022	04/07/2022	Expiration	609	225,967	370.93	5,921				101				(1,510)	(101)			0010
.041521L PDLV5E EUR003/21|.041521L|PDLV5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	04/15/2021	03/21/2022	03/21/2022	Exercise	1,087	450,472	414.27	10,000		2,070		595				(1,756)	1,474			0010
.041521E PDLV5E EUR003/14|.041521E|PDLV5E EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	04/15/2021	03/14/2022	03/14/2022	Exercise	1,473	611,060	414.7	18,271		5,483		722				(3,277)	4,761			0010
.042121II EEJ EUR004/21/22|.042121II|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Expiration	3,480	520,000	149.395983	9,412				519				(2,334)	(519)			0010
.042121K EEJ EUR004/21/22|.042121K|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	40,982	5,915,000	144.33	152,016		121,718		8,376				(37,690)	113,342			0010
.042121J EEJ EUR004/21/22|.042121J|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	3,048	440,000	144.33	11,000		9,054		606				(2,727)	8,448			0010
.042121I EEJ EUR004/21/22|.042121I|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	11,570	1,670,000	144.33	40,581		34,365		2,236				(10,061)	32,129			0010
.C042121 SPX ASIAN04/21/2|.C042121|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	04/21/2021	04/21/2022	04/21/2022	Exercise	516	2,155,000	4173.42	57,323		126,144		3,158				(14,212)	122,985			0010
.042121E EEJ EUR004/21/22|.042121E|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	11,951	1,725,000	144.33	35,880		35,497		1,977				(8,896)	33,520			0010
.042121F EEJ EUR004/21/22|.042121F|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	6,166	890,000	144.33	19,224		18,314		1,059				(4,766)	17,255			0010
.042121Y SPX ASIAN04/21/2|.042121Y|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	04/21/2021	04/21/2022	04/21/2022	Exercise	331	1,385,000	4173.42	23,130		44,320		1,274				(5,735)	43,046			0010
.042121D EEJ EUR004/21/22|.042121D|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	22,517	3,250,000	144.33	62,400		66,878		3,438				(15,471)	63,440			0010
.042121Z SPX ASIAN04/21/2|.042121Z|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	04/21/2021	04/21/2022	04/21/2022	Exercise	1,719	7,175,000	4173.42	142,783		286,283		7,867				(35,401)	278,417			0010
.A042121 SPX ASIAN04/21/2|.A042121|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	04/21/2021	04/21/2022	04/21/2022	Exercise	464	1,940,000	4173.42	44,426		93,704		2,448				(11,015)	91,256			0010
.042121S EEJ EUR004/21/22|.042121S|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	9,741	1,420,000	145.7733	38,766		15,021		2,136				(9,611)	12,885			0010
.042121G EEJ EUR004/21/22|.042121G|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	18,707	2,700,000	144.33	60,750		55,560		3,347				(15,062)	52,213			0010
.0421210 EEJ EUR004/21/22|.0421210|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	7,344	1,060,000	144.33	30,422		21,813		1,676				(7,543)	20,136			0010
.042121H EEJ EUR004/21/22|.042121H|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	12,921	1,865,000	144.33	42,895		38,378		2,363				(10,635)	36,014			0010
.042121R EEJ EUR004/21/22|.042121R|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	2,377	345,000	145.109382	10,109		5,236		557				(2,506)	4,679			0010
.B042121 SPX ASIAN04/21/2|.B042121|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	04/21/2021	04/21/2022	04/21/2022	Exercise	1,257	5,250,000	4173.42	133,350		294,526		7,347				(33,062)	287,179			0010
.042121N EEJ EUR004/21/22|.042121N|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	26,432	3,815,000	144.33	106,439		78,504		5,864				(26,390)	72,640			0010
.042121B EEJ EUR004/07/22|.042121B|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/07/2022	04/07/2022	Exercise	8,886	1,275,000	143.48	35,700		34,123		614				(9,206)	33,509			0010
.042121T EEJ EUR004/21/22|.042121T|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	13,754	2,015,000	146.49495	50,980		11,239		2,809				(12,640)	8,431			0010

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.042121U EEJ EURO04/21/22|.042121U|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	2,953	435,000	147.288765	10,049		34		554				(2,491)	(520)			0010
.042121A EEJ EURO04/07/22|.042121A|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/07/2022	04/07/2022	Exercise	23,661	3,395,000	143.48	68,240		90,861		1,173				(17,598)	89,688			0010
.042121M EEJ EURO04/21/22|.042121M|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	47,183	6,810,000	144.33	183,189		140,135		10,093				(45,419)	130,042			0010
.042121L EEJ EURO04/21/22|.042121L|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	6,720	970,000	144.33	25,511		19,961		1,406				(6,325)	18,555			0010
.042121C EEJ EURO04/21/22|.042121C|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Exercise	4,538	655,000	144.33	11,790		13,478		650				(2,923)	12,829			0010
.042121V EEJ EURO04/21/22|.042121V|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	04/21/2022	Expiration	13,993	2,070,000	147.923817	44,505				2,452				(11,034)	(2,452)			0010
.042121X SPX ASIAN04/21/2|.042121X|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	04/21/2022	Exercise	1,510	6,305,000	4173.42	71,877		128,625		3,960				(17,821)	124,665			0010
.D042121 SPX EURO04/21/22|.D042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	4,941	20,625,000	4173.42	242,550		414,584		13,364				(60,136)	401,220			0010
.L042121 SPX EURO04/21/22|.L042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	2,025	8,455,000	4173.42	243,842		446,188		13,435				(60,457)	432,753			0010
.J042121 SPX EURO04/21/22|.J042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	1,049	4,380,000	4173.42	112,435		208,053		6,195				(27,876)	201,858			0010
.F042121 SPX EURO04/21/22|.F042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	1,057	4,415,000	4173.42	87,240		155,848		4,807				(21,630)	151,041			0010
.E042121 SPX EURO04/21/22|.E042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	1,141	4,765,000	4173.42	82,768		145,813		4,560				(20,521)	141,253			0010
.I042121 SPX EURO04/21/22|.I042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	3,598	15,020,000	4173.42	367,990		675,886		20,275				(91,237)	655,611			0010
.H042121 SPX EURO04/21/22|.H042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	3,468	14,475,000	4173.42	340,886		622,435		18,782				(84,517)	603,654			0010
.G042121 SPX EURO04/21/22|.G042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	4,147	17,310,000	4173.42	384,974		697,598		21,211				(95,448)	676,387			0010
.K042121 SPX EURO04/21/22|.K042121|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	04/21/2022	Exercise	3,501	14,615,000	4173.42	394,020		735,124		21,709				(97,691)	713,415			0010
.042221A SGIXCGMS EURO04/|.042221A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	04/22/2021	04/21/2022	04/21/2022	Expiration	2,466	915,792	371.25	22,226				1,235				(5,556)	(1,235)			0010
.042621I MXEA EURO04/07/2|.042621I|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	04/07/2022	Expiration	452	1,018,085	2252.4	17,126				299				(4,481)	(299)			0010
.042621N MXEA EURO04/14/2|.042621N|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/14/2022	04/14/2022	Expiration	1,413	3,211,594	2272.89	87,747				3,250				(22,499)	(3,250)			0010
.042621J MXEA EURO04/07/2|.042621J|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	04/07/2022	Expiration	1,562	3,518,249	2252.4	90,768				1,583				(23,747)	(1,583)			0010
.042621H MXEA EURO03/28/2|.042621H|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	03/28/2022	03/28/2022	Expiration	1,377	3,054,792	2218.44	100,425				8,118				(17,740)	(8,118)			0010
.042621F MXEA EURO03/21/2|.042621F|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	03/21/2022	03/21/2022	Expiration	1,190	2,655,437	2231.46	82,622				5,053				(14,907)	(5,053)			0010
.042621E MXEA EURO03/21/2|.042621E|MXEA EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	03/21/2022	03/21/2022	Expiration	1,362	3,039,249	2231.46	79,214				4,845				(14,292)	(4,845)			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)
.042621K MXEA EURO04/07/2|.042621K|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	04/07/2022	Expiration	1,046	2,356,010	2252.4	65,678				1,146				(17,183)	(1,146)			0010
.042621G MXEA EURO03/28/2|.042621G|MXEA EURO 03/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	03/28/2022	03/28/2022	Expiration	1,470	3,261,107	2218.44	87,686				7,088				(15,489)	(7,088)			0010
.042621M MXEA EURO04/14/2|.042621M|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/14/2022	04/14/2022	Expiration	1,089	2,475,177	2272.89	56,301				2,085				(14,436)	(2,085)			0010
.042621D MXEA ASIAN04/21/|.042621D|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/21/2022	04/21/2022	Exercise	797	1,806,799	2267.0	45,533		4,987		2,544				(11,447)	2,444			0010
.042621A MXEA ASIAN03/28/|.042621A|MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	03/28/2022	03/28/2022	Exercise	765	1,697,107	2218.44	54,774		49,592		4,428				(9,676)	45,165			0010
.042621B MXEA ASIAN04/07/|.042621B|MXEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	04/07/2022	Exercise	1,147	2,583,503	2252.4	70,082		36,086		1,222				(18,335)	34,863			0010
.042621C MXEA ASIAN04/14/|.042621C|MXEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/14/2022	04/14/2022	Exercise	1,015	2,306,983	2272.89	61,814		12,756		2,289				(15,850)	10,467			0010
.042621L MXEA EURO04/07/2|.042621L|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/26/2021	04/07/2022	04/07/2022	Expiration	882	1,986,617	2252.4	61,167				1,067				(16,003)	(1,067)			0010
.042821F EEJ EURO04/28/22|.042821F|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	5,815	845,000	145.29	18,252		6,514		1,358				(4,525)	5,156			0010
.C042821 SPX ASIAN04/28/2|.C042821|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	04/28/2022	Exercise	956	4,000,000	4183.18	104,800		236,002		7,795				(25,983)	228,207			0010
.042821R EEJ EURO04/28/22|.042821R|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	4,069	595,000	146.219856	17,255		779		1,283				(4,278)	(505)			0010
.H042821 SPX EURO04/28/22|.H042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	4,944	20,685,000	4183.18	489,200		515,842		36,387				(121,289)	479,455			0010
.042821Q EEJ EURO04/14/22|.042821Q|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	04/14/2022	Expiration	3,074	455,000	147.99246	10,556				393				(2,722)	(393)			0010
.042821G EEJ EURO04/28/22|.042821G|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	21,577	3,135,000	145.29	70,851		24,167		5,270				(17,566)	18,897			0010
.F042821 SPX EURO04/28/22|.F042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	1,090	4,560,000	4183.18	88,738		113,717		6,600				(22,001)	107,117			0010
.G042821 SPX EURO04/28/22|.G042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	4,855	20,310,000	4183.18	451,898		506,490		33,612				(112,041)	472,878			0010
.I042821 SPX EURO04/28/22|.I042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	1,439	6,020,000	4183.18	147,610		150,127		10,979				(36,598)	139,147			0010
.042821S EEJ EURO04/28/22|.042821S|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Expiration	11,287	1,660,000	147.062538	43,990				3,272				(10,907)	(3,272)			0010
.0428210 EEJ EURO04/28/22|.0428210|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	2,925	425,000	145.29	12,198		3,276		907				(3,024)	2,369			0010
.042821H EEJ EURO04/28/22|.042821H|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	9,601	1,395,000	145.29	32,643		10,754		2,428				(8,093)	8,326			0010
.042821P EEJ EURO04/14/22|.042821P|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	04/14/2022	Exercise	2,664	390,000	146.37742	10,842		3,766		404				(2,796)	3,362			0010
.042821E EEJ EURO04/28/22|.042821E|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	7,433	1,080,000	145.29	22,140		8,325		1,647				(5,489)	6,679			0010
.042821L EEJ EURO04/28/22|.042821L|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	33,760	4,905,000	145.29	129,002		37,811		9,595				(31,984)	28,216			0010

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.042821A EEJ EUR004/14/22|.042821A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	04/14/2022	Exercise	18,585	2,680,000	144.2	56,280		66,350		2,096				(14,513)	64,253			0010
.042821K EEJ EUR004/28/22|.042821K|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	7,364	1,070,000	145.29	27,499		8,248		2,045				(6,818)	6,203			0010
.042821Y SPX ASIAN04/28/2|.042821Y|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	04/28/2022	Exercise	1,696	7,095,000	4183.18	82,302		144,743		6,122				(20,405)	138,622			0010
.042821J EEJ EUR004/28/22|.042821J|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	7,502	1,090,000	145.29	27,250		8,403		2,027				(6,756)	6,376			0010
.042821I EEJ EUR004/28/22|.042821I|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	1,410	205,000	145.29	4,982		1,580		371				(1,235)	1,210			0010
.042821Z SPX ASIAN04/28/2|.042821Z|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	04/28/2022	Exercise	331	1,385,000	4183.18	22,991		43,767		1,710				(5,700)	42,056			0010
.D042821 SPX EUR004/28/22|.D042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	4,458	18,650,000	4183.18	219,884		374,856		16,355				(54,517)	358,501			0010
.042821N EEJ EUR004/28/22|.042821N|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	26,911	3,910,000	145.29	109,089		30,141		8,114				(27,047)	22,027			0010
.042821B EEJ EUR004/14/22|.042821B|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/14/2022	04/14/2022	Exercise	26,109	3,765,000	144.2	109,562		93,211		4,081				(28,254)	89,130			0010
.042821T EEJ EUR004/28/22|.042821T|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Expiration	8,679	1,280,000	147.46935	32,384				2,409				(8,029)	(2,409)			0010
.J042821 SPX EUR004/28/22|.J042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	3,156	13,205,000	4183.18	342,274		329,306		25,458				(84,861)	303,847			0010
.A042821 SPX ASIAN04/28/2|.A042821|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	04/28/2022	Exercise	1,699	7,110,000	4183.18	141,489		284,405		10,524				(35,080)	273,881			0010
.E042821 SPX EUR004/28/22|.E042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	1,140	4,770,000	4183.18	83,284		118,954		6,195				(20,649)	112,759			0010
.042821U EEJ EUR004/28/22|.042821U|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Expiration	4,833	715,000	147.934278	17,232				1,282				(4,272)	(1,282)			0010
.K042821 SPX EUR004/28/22|.K042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	1,943	8,130,000	4183.18	231,868		202,746		17,246				(57,488)	185,499			0010
.B042821 SPX ASIAN04/28/2|.B042821|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	04/28/2022	Exercise	1,113	4,660,000	4183.18	110,908		237,658		8,249				(27,498)	229,408			0010
.L042821 SPX EUR004/28/22|.L042821|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2022	04/28/2022	Exercise	1,973	8,255,000	4183.18	247,733		205,863		18,426				(61,421)	187,437			0010
.042821X EEJ EUR004/28/22|.042821X|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Expiration	5,519	830,000	150.37515	15,106				1,124				(3,745)	(1,124)			0010
.042821D EEJ EUR004/28/22|.042821D|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	9,567	1,390,000	145.29	26,688		10,715		1,985				(6,617)	8,730			0010
.042821V EEJ EUR004/28/22|.042821V|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Expiration	11,517	1,715,000	148.907721	37,044				2,755				(9,184)	(2,755)			0010
.042821M EEJ EUR004/28/22|.042821M|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	57,161	8,305,000	145.29	223,405		64,021		16,617				(55,390)	47,404			0010
.042821C EEJ EUR004/28/22|.042821C|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Exercise	6,194	900,000	145.29	15,840		6,938		1,178				(3,927)	5,760			0010
.042821W EEJ EUR004/28/22|.042821W|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	04/28/2022	Expiration	3,139	470,000	149.706816	9,259				689				(2,296)	(689)			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)
.042921A SGIXCGMS EUR004/ |.042921A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	04/29/2021	04/28/2022	04/28/2022	Expiration	904	334,263	369.4	8,253				619				(2,063)	(619)			0010
.050721D EEJ EUR005/09/22|.050721D|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	5,389	785,000	145.66	16,171				356				(5,346)	(356)			0010
.050721P EEJ EUR005/09/22|.050721P|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	4,541	665,000	146.431998	19,551				431				(6,463)	(431)			0010
.050721C EEJ EUR005/09/22|.050721C|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	18,570	2,705,000	145.66	51,936				1,145				(17,169)	(1,145)			0010
.050721E EEJ EUR005/09/22|.050721E|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	2,505	365,000	145.66	7,884				174				(2,606)	(174)			0010
.A050721 SPX ASIAN05/09/2|.A050721|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	05/09/2022	Exercise	920	3,895,000	4232.6	101,348		183,088		2,234				(33,503)	180,854			0010
.050721N EEJ EUR004/21/22|.050721N|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	04/21/2022	04/21/2022	Exercise	2,582	375,000	145.224846	12,038		5,392		698				(3,140)	4,694			0010
.050721B EEJ EUR005/09/22|.050721B|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	9,748	1,420,000	145.66	25,134				554				(8,309)	(554)			0010
.050721Z SPX ASIAN05/09/2|.050721Z|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	05/09/2022	Exercise	731	3,095,000	4232.6	72,578		145,483		1,600				(23,993)	143,883			0010
.050721O EEJ EUR004/21/22|.050721O|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	04/21/2022	04/21/2022	Exercise	4,048	595,000	146.985672	15,827		1,296		918				(4,129)	378			0010
.I050721 SPX EUR005/09/22|.I050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	2,614	11,065,000	4232.6	309,599				6,823				(102,347)	(6,823)			0010
.050721F EEJ EUR005/09/22|.050721F|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	18,913	2,755,000	145.66	62,263				1,372				(20,583)	(1,372)			0010
.050721L EEJ EUR005/09/22|.050721L|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	61,307	8,930,000	145.66	240,217				5,294				(79,411)	(5,294)			0010
.050721R EEJ EUR005/09/22|.050721R|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	9,498	1,405,000	147.91773	35,266				777				(11,658)	(777)			0010
.050721Q EEJ EUR005/09/22|.050721Q|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	12,021	1,770,000	147.233128	47,967				1,057				(15,857)	(1,057)			0010
.050721K EEJ EUR005/09/22|.050721K|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	30,207	4,400,000	145.66	116,160				2,560				(38,400)	(2,560)			0010
.050721A EEJ EUR004/21/22|.050721A|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	04/21/2022	04/21/2022	Exercise	11,501	1,660,000	144.33	34,196		34,159		1,982				(8,921)	32,177			0010
.050721G EEJ EUR005/09/22|.050721G|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	18,810	2,740,000	145.66	64,116				1,413				(21,195)	(1,413)			0010
.050721H EEJ EUR005/09/22|.050721H|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	3,261	475,000	145.66	11,543				254				(3,816)	(254)			0010
.050721J EEJ EUR005/09/22|.050721J|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	17,506	2,550,000	145.66	65,535				1,444				(21,664)	(1,444)			0010
.050721T EEJ EUR005/09/22|.050721T|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	19,358	2,890,000	149.286934	62,424				1,376				(20,636)	(1,376)			0010
.J050721 SPX EUR005/09/22|.J050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	3,308	14,005,000	4232.6	409,366				9,022				(135,328)	(9,022)			0010
.050721I EEJ EUR005/09/22|.050721I|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	3,810	555,000	145.66	13,875				306				(4,587)	(306)			0010

SCHEDULE DB - PART A - SECTION 2

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.050721S EEJ EUR05/09/22|.050721S|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	5,512	820,000	148.762558	18,778				414				(6,208)	(414)			0010
.050721V SPX ASIAN05/09/2|.050721V|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	05/09/2022	Exercise	1,911	8,090,000	4232.6	92,226		164,224		2,033				(30,488)	162,191			0010
.050721W SPX ASIAN05/09/2|.050721W|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	05/09/2022	Exercise	357	1,515,000	4232.6	24,770		47,269		546				(8,189)	46,723			0010
.050721U EEJ EUR05/09/22|.050721U|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	3,986	600,000	150.525044	11,220				247				(3,709)	(247)			0010
.050721X SPX ASIAN05/09/2|.050721X|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	05/09/2022	Exercise	819	3,470,000	4232.6	65,895		130,820		1,452				(21,784)	129,368			0010
.H050721 SPX EUR05/09/22|.H050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	2,648	11,210,000	4232.6	287,985				6,347				(95,202)	(6,347)			0010
.E050721 SPX EUR05/09/22|.E050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	6,201	26,250,000	4232.6	581,438				12,814				(192,211)	(12,814)			0010
.050721Y SPX ASIAN05/09/2|.050721Y|SPX ASIAN 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2022	05/09/2022	Exercise	1,249	5,290,000	4232.6	107,493		217,950		2,369				(35,535)	215,581			0010
.F050721 SPX EUR05/09/22|.F050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	4,166	17,635,000	4232.6	412,835				9,098				(136,475)	(9,098)			0010
.G050721 SPX EUR05/09/22|.G050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	2,021	8,555,000	4232.6	208,913				4,604				(69,062)	(4,604)			0010
.D050721 SPX EUR05/09/22|.D050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	1,206	5,105,000	4232.6	99,088				2,184				(32,756)	(2,184)			0010
.050721M EEJ EUR05/09/22|.050721M|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	05/09/2022	Expiration	38,651	5,630,000	145.66	157,077				3,462				(51,926)	(3,462)			0010
.B050721 SPX EUR05/09/22|.B050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	6,043	25,580,000	4232.6	297,495				6,556				(98,346)	(6,556)			0010
.C050721 SPX EUR05/09/22|.C050721|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	05/09/2022	Expiration	1,308	5,540,000	4232.6	95,066				2,095				(31,427)	(2,095)			0010
.051021A SGIXCGMS EUR05/I.051021A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	05/10/2021	05/09/2022	05/09/2022	Expiration	1,649	616,074	373.43	13,578				300				(4,501)	(300)			0010
.AA51421 SPX EUR05/16/22|.AA51421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	955	3,990,000	4173.85	187,071				187,071		(150,392)			(187,071)			0010
.V051421 SPX EUR05/16/22|.V051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	345	1,440,000	4173.85	46,994				46,994		(29,566)			(46,994)			0010
.X051421 SPX EUR05/16/22|.X051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,310	5,470,000	4173.85	210,951				210,951		(145,753)			(210,951)			0010
.C051421 EEJ EUR05/16/22|.C051421|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	42,897	6,215,000	144.88	198,259				198,259		(89,809)			(198,259)			0010
.Y051421 SPX EUR05/16/22|.Y051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	997	4,165,000	4173.85	175,326				175,326		(128,950)			(175,326)			0010
.W051421 SPX EUR05/16/22|.W051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,218	5,085,000	4173.85	191,323				191,323		(130,200)			(191,323)			0010
.E051421 EEJ EOFWD05/16/2|.E051421|EEJ EOFWD	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Exercise	13,844	2,000,000	144.46			2,901				(91,953)			2,901			0010
.Z051421 SPX EUR05/16/22|.Z051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	4,700	19,620,000	4173.85	842,189				842,189		(629,461)			(842,189)			0010

SCHEDULE DB - PART A - SECTION 2

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.J051421 SPX ASIAN05/16/21.J051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	05/16/2022	Exercise	936	3,909,979	4173.85	98,923		210,354		4,088				(32,702)	206,266			0010
.051421D EEJ EUR005/16/22.051421D|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	7,385	1,070,000	144.88	19,153				791				(6,332)	(791)			0010
.B051421 EEJ EUR005/16/22.B051421|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	2,305	345,000	149.646552	6,521				269				(2,156)	(269)			0010
.Q051421 SPX EUR005/16/22.Q051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,843	7,695,000	4173.85	190,028				7,852				(62,819)	(7,852)			0010
.051421P EEJ EUR005/16/22.051421P|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	25,227	3,655,000	144.88	101,975				4,214				(33,711)	(4,214)			0010
.051421E EEJ EUR005/16/22.051421E|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	24,192	3,505,000	144.88	66,946				2,766				(22,131)	(2,766)			0010
.0514210 EEJ EUR005/16/22.0514210|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	483	70,000	144.88	1,918				79				(634)	(79)			0010
.R051421 SPX EUR005/16/22.R051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	3,039	12,685,000	4173.85	329,493				13,615				(108,923)	(13,615)			0010
.051421F EEJ EUR005/16/22.051421F|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	9,318	1,350,000	144.88	27,675				1,144				(9,149)	(1,144)			0010
.051421R EEJ EUR004/28/22.051421R|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	04/28/2022	Expiration	2,483	365,000	146.989893	8,906				697				(2,323)	(697)			0010
.051421Z EEJ EUR005/16/22.051421Z|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	1,925	285,000	148.023896	6,470				267				(2,139)	(267)			0010
.0514210 EEJ EUR005/16/22.0514210|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	1,863	270,000	144.88	7,884				326				(2,606)	(326)			0010
.A051421 EEJ EUR005/16/22.A051421|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	12,660	1,880,000	148.487512	40,608				1,678				(13,424)	(1,678)			0010
.051421G EEJ EUR005/16/22.051421G|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	3,796	550,000	144.88	11,770				486				(3,891)	(486)			0010
.P051421 SPX EUR005/16/22.P051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	3,344	13,960,000	4173.85	331,759				13,709				(109,673)	(13,709)			0010
.051421B EEJ EUR004/28/22.051421B|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	04/28/2022	Exercise	51,827	7,530,000	145.29	186,744		58,047		14,615				(48,716)	43,432			0010
.0051421 SPX EUR005/16/22.0051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	3,989	16,650,000	4173.85	373,709				15,443				(123,540)	(15,443)			0010
.N051421 SPX EUR005/16/22.N051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,483	6,190,000	4173.85	119,250				4,928				(39,422)	(4,928)			0010
.051421Y EEJ EUR005/16/22.051421Y|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	4,204	620,000	147.444376	15,066				623				(4,981)	(623)			0010
.051421C EEJ EUR005/16/22.051421C|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	2,139	310,000	144.88	5,053				209				(1,670)	(209)			0010
.051421L EEJ EUR005/16/22.051421L|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	6,453	935,000	144.88	24,030				993				(7,944)	(993)			0010
.M051421 SPX EUR005/16/22.M051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	626	2,615,000	4173.85	41,722				1,724				(13,793)	(1,724)			0010
.051421X EEJ EUR005/16/22.051421X|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	7,310	1,075,000	147.0532	27,198				1,124				(8,991)	(1,124)			0010

SCHEDULE DB - PART A - SECTION 2

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.051421N EEJ EUR05/16/22|.051421N|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	27,401	3,970,000	144.88	106,793				4,413				(35,303)	(4,413)			0010
.051421W EEJ EUR05/16/22|.051421W|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	12,814	1,880,000	146.705488	49,444				2,043				(16,345)	(2,043)			0010
.051421M EEJ EUR05/16/22|.051421M|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	23,260	3,370,000	144.88	88,631				3,662				(29,300)	(3,662)			0010
.051421V EEJ EUR05/16/22|.051421V|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	1,986	290,000	145.981088	8,236				340				(2,723)	(340)			0010
.051421J EEJ EUR05/16/22|.051421J|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	5,797	840,000	144.88	20,412				843				(6,748)	(843)			0010
.L051421 SPX EUR05/16/22|.L051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	4,504	18,800,000	4173.85	221,182				9,140				(73,118)	(9,140)			0010
.051421I EEJ EUR05/16/22|.051421I|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	21,397	3,100,000	144.88	72,540				2,998				(23,980)	(2,998)			0010
.F051421 SPX ASIAN05/16/22|.F051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	05/16/2022	Exercise	1,467	6,125,000	4173.85	71,050		124,955		2,936				(23,488)	122,019			0010
.051421H EEJ EUR05/16/22|.051421H|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	11,009	1,595,000	144.88	36,047				1,490				(11,916)	(1,490)			0010
.G051421 SPX ASIAN05/16/22|.G051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	05/16/2022	Exercise	315	1,315,013	4173.85	21,961		40,898		907				(7,260)	39,990			0010
.U051421 SPX EUR05/16/22|.U051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,032	4,310,000	4173.85	138,631				5,729				(45,828)	(5,729)			0010
.H051421 SPX ASIAN05/16/22|.H051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	05/16/2022	Exercise	1,243	5,190,016	4173.85	105,357		205,519		4,354				(34,829)	201,165			0010
.051421S EEJ EUR04/28/22|.051421S|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	04/28/2022	Expiration	3,283	490,000	149.241888	9,212				721				(2,403)	(721)			0010
.S051421 SPX EUR05/16/22|.S051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,397	5,835,000	4173.85	166,677				6,887				(55,100)	(6,887)			0010
.I051421 SPX ASIAN05/16/2|.I051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	05/16/2022	Exercise	648	2,704,989	4173.85	63,297		129,571		2,616				(20,925)	126,955			0010
.051421A EEJ EUR04/28/22|.051421A|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	04/28/2022	04/28/2022	Exercise	23,573	3,425,000	145.29	62,335		26,402		4,878				(16,261)	21,524			0010
.051421T EEJ EUR05/16/22|.051421T|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	2,105	305,000	144.88	9,730				402				(3,216)	(402)			0010
.K051421 SPX ASIAN05/16/2|.K051421|SPX ASIAN 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	05/16/2022	Exercise	634	2,650,019	4173.85	73,140		151,288		3,022				(24,179)	148,266			0010
.T051421 SPX EUR05/16/22|.T051421|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2022	05/16/2022	Expiration	1,929	8,055,000	4173.85	239,838				9,911				(79,285)	(9,911)			0010
.051421K EEJ EUR05/16/22|.051421K|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	05/16/2022	Expiration	13,010	1,885,000	144.88	47,125				1,947				(15,579)	(1,947)			0010
.051721I PDLV5E EUR05/09|.051721I|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	05/09/2022	05/09/2022	Expiration	551	234,067	424.5	3,956				89				(1,337)	(89)			0010
.051721D PDLV5E EUR04/21|.051721D|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/21/2022	04/21/2022	Expiration	3,187	1,341,513	420.91	32,330				1,919				(8,634)	(1,919)			0010
.051721H PDLV5E EUR04/28|.051721H|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/17/2021	04/28/2022	04/28/2022	Expiration	548	230,000	419.0	4,761				374				(1,246)	(374)			0010

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.051721E PDLV5E EURO04/28|.051721E|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	05/17/2021	04/28/2022	04/28/2022	Expiration	1,733	726,162	419.0	19,389				1,522				(5,073)	(1,522)			0010
.051721G PDLV5E EURO04/21|.051721G|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	05/17/2021	04/21/2022	04/21/2022	Expiration	647	272,501	420.91	5,178				307				(1,383)	(307)			0010
.051721C PDLV5E EURO04/14|.051721C|PDLV5E EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	05/17/2021	04/14/2022	04/14/2022	Expiration	2,578	1,077,703	417.93	29,745				1,172				(8,112)	(1,172)			0010
.051721A SGIXCGMS EUR005/1|.051721A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	05/17/2021	05/16/2022	05/16/2022	Expiration	524	192,718	367.65	4,550				189				(1,508)	(189)			0010
.051721F PDLV5E EUR005/09|.051721F|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	05/17/2021	05/09/2022	05/09/2022	Expiration	3,029	1,285,887	424.5	26,489				597				(8,954)	(597)			0010
.C052121 EEJ EUR005/23/22|.C052121|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	3,168	475,000	149.89905	8,645				524				(2,858)	(524)			0010
.052121A EEJ EUR005/09/22|.052121A|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	05/09/2022	Expiration	20,286	2,955,000	145.66	53,486				1,226				(18,390)	(1,226)			0010
.052121M EEJ EUR005/23/22|.052121M|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	32,589	4,720,000	144.83	124,608		4,563		7,552				(41,193)	(2,989)			0010
.052121R EEJ EUR005/09/22|.052121R|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	05/09/2022	Expiration	1,704	250,000	146.708752	6,400				147				(2,201)	(147)			0010
.052121Q EEJ EUR005/23/22|.052121Q|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	2,174	315,000	144.83	9,261		304		561				(3,061)	(257)			0010
.L052121 SPX EUR005/23/22|.L052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	1,103	4,584,994	4155.86	92,159				5,585				(30,466)	(5,585)			0010
.052121B EEJ EUR005/09/22|.052121B|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	05/09/2022	Expiration	37,690	5,490,000	145.66	131,760				3,020				(45,304)	(3,020)			0010
.052121L EEJ EUR005/23/22|.052121L|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	6,317	915,000	144.83	23,516		884		1,425				(7,774)	(541)			0010
.K052121 SPX EUR005/23/22|.K052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	1,183	4,919,998	4155.86	86,592				5,248				(28,625)	(5,248)			0010
.B052121 EEJ EUR005/23/22|.B052121|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	1,876	280,000	149.1749	5,544				336				(1,833)	(336)			0010
.052121K EEJ EUR005/23/22|.052121K|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	9,321	1,350,000	144.83	33,885		1,305		2,054				(11,202)	(749)			0010
.052121S EEJ EUR005/09/22|.052121S|EEJ EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/09/2022	05/09/2022	Expiration	3,182	475,000	149.272368	9,025				207				(3,103)	(207)			0010
.J052121 SPX EUR005/23/22|.J052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	4,613	19,175,013	4155.86	230,100				13,945				(76,066)	(13,945)			0010
.052121J EEJ EUR005/23/22|.052121J|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	3,417	495,000	144.83	12,029		478		729				(3,976)	(251)			0010
.052121E EEJ EUR005/23/22|.052121E|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	16,847	2,440,000	144.83	46,604		2,359		2,824				(15,406)	(466)			0010
.052121Z EEJ EUR005/23/22|.052121Z|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	6,703	995,000	148.436267	21,492				1,303				(7,105)	(1,303)			0010
.G052121 SPX ASIAN05/23/2|.G052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	05/21/2021	05/23/2022	05/23/2022	Exercise	990	4,115,000	4155.86	103,287		210,688		6,260				(34,144)	204,428			0010
.H052121 SPX ASIAN05/23/2|.H052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	05/21/2021	05/23/2022	05/23/2022	Exercise	419	1,745,000	4155.86	47,988		101,735		2,908				(15,864)	98,827			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)
.A052121 EEJ EUR05/23/22|.A052121|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	2,351	350,000	148.812825	7,245				439				(2,395)	(439)			0010
.052121P EEJ EUR05/23/22|.052121P|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	2,071	300,000	144.83	8,640		290		524				(2,856)	(234)			0010
.052121F EEJ EUR05/23/22|.052121F|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	7,249	1,050,000	144.83	21,420		1,015		1,298				(7,081)	(283)			0010
.052121Y EEJ EUR05/23/22|.052121Y|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	6,453	955,000	147.972811	21,774				1,320				(7,198)	(1,320)			0010
.0052121 SPX EUR05/23/22|.0052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	2,279	9,474,987	4155.86	286,145				17,342				(94,593)	(17,342)			0010
.0521210 EEJ EUR05/23/22|.0521210|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	40,875	5,920,000	144.83	165,168		5,723		10,010				(54,601)	(4,288)			0010
.052121G EEJ EUR05/23/22|.052121G|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	4,073	590,000	144.83	12,626		570		765				(4,174)	(195)			0010
.052121H EEJ EUR05/23/22|.052121H|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	15,293	2,215,000	144.83	49,838		2,141		3,020				(16,475)	(879)			0010
.052121I EEJ EUR05/23/22|.052121I|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	18,435	2,670,000	144.83	62,478		2,581		3,787				(20,654)	(1,206)			0010
.I052121 SPX ASIAN05/23/2|.I052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2021	05/23/2022	05/23/2022	Exercise	277	1,155,000	4155.86	35,459		68,557		2,149				(11,722)	66,408			0010
.052121T EEJ EUR05/23/22|.052121T|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	5,528	805,000	145.612082	23,667				1,434				(7,824)	(1,434)			0010
.0052121 SPX EUR05/23/22|.0052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	2,676	11,124,988	4155.86	292,588				17,733				(96,723)	(17,733)			0010
.P052121 SPX EUR05/23/22|.P052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	1,762	7,324,994	4155.86	210,960				12,785				(69,739)	(12,785)			0010
.F052121 SPX ASIAN05/23/2|.F052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2021	05/23/2022	05/23/2022	Exercise	1,538	6,395,000	4155.86	132,377		253,239		8,023				(43,761)	245,216			0010
.052121U EEJ EUR05/23/22|.052121U|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	9,098	1,330,000	146.176919	36,841				2,233				(12,179)	(2,233)			0010
.E052121 SPX ASIAN05/23/2|.E052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2021	05/23/2022	05/23/2022	Exercise	291	1,210,000	4155.86	20,207		36,785		1,225				(6,680)	35,560			0010
.N052121 SPX EUR05/23/22|.N052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	3,036	12,620,017	4155.86	309,190				18,739				(102,212)	(18,739)			0010
.052121C EEJ EUR05/23/22|.052121C|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	1,657	240,000	144.83	3,864		232		234				(1,277)	(2)			0010
.052121X EEJ EUR05/23/22|.052121X|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	15,539	2,290,000	147.364525	55,876				3,386				(18,471)	(3,386)			0010
.052121V EEJ EUR05/23/22|.052121V|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	8,832	1,295,000	146.625892	34,188				2,072				(11,302)	(2,072)			0010
.M052121 SPX EUR05/23/22|.M052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	05/21/2021	05/23/2022	05/23/2022	Expiration	7,147	29,705,007	4155.86	674,304				40,867				(222,910)	(40,867)			0010
.D052121 SPX ASIAN05/23/2|.D052121|SPX ASIAN 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	05/21/2021	05/23/2022	05/23/2022	Exercise	1,132	4,705,000	4155.86	55,519		95,507		3,365				(18,353)	92,142			0010
.052121W EEJ EUR05/23/22|.052121W|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	05/23/2022	Expiration	4,388	645,000	146.987967	16,383				993				(5,416)	(993)			0010

SCHEDULE DB - PART A - SECTION 2

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.052121D EEJ EUR005/23/22 .052121D EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	8,389	1,215,000	144.83	21,749		1,174		1,318				(7,190)	(144)			0010
.052121N EEJ EUR005/23/22 .052121N EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/21/2021	05/23/2022	05/23/2022	Exercise	36,836	5,335,000	144.83	144,045		5,157		8,730				(47,618)	(3,573)			0010
.052421I MXEA EUR005/09/2 .052421I MXEA EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/09/2022	05/09/2022	Expiration	435	1,011,123	2324.42	17,278				397				(5,958)	(397)			0010
.052421M MXEA EUR005/16/2 .052421M MXEA EURO 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/16/2022	05/16/2022	Expiration	1,932	4,428,472	2292.17	111,515				4,712				(37,695)	(4,712)			0010
.052421C MXEA ASIAN05/16/ .052421C MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/16/2022	05/16/2022	Expiration	772	1,769,555	2292.17	45,780				1,934				(15,475)	(1,934)			0010
.052421A MXEA ASIAN04/28/ .052421A MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	04/28/2022	04/28/2022	Expiration	774	1,773,938	2291.91	48,011				3,847				(12,822)	(3,847)			0010
.052421E MXEA EUR004/21/2 .052421E MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	04/21/2022	04/21/2022	Expiration	436	988,412	2267.0	17,684				1,072				(4,823)	(1,072)			0010
.052421D MXEA ASIAN05/23/ .052421D MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/23/2022	05/23/2022	Expiration	1,114	2,578,498	2314.63	62,317				3,787				(20,658)	(3,787)			0010
.052421B MXEA ASIAN05/09/ .052421B MXEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/09/2022	05/09/2022	Expiration	1,051	2,442,965	2324.42	58,057				1,335				(20,020)	(1,335)			0010
.052421L MXEA EUR005/16/2 .052421L MXEA EURO 05/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/16/2022	05/16/2022	Expiration	463	1,061,275	2292.17	19,196				811				(6,489)	(811)			0010
.052421K MXEA EUR005/09/2 .052421K MXEA EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/09/2022	05/09/2022	Expiration	1,192	2,770,709	2324.42	68,385				1,572				(23,581)	(1,572)			0010
.052421J MXEA EUR005/09/2 .052421J MXEA EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/09/2022	05/09/2022	Expiration	1,295	3,010,124	2324.42	67,068				1,542				(23,127)	(1,542)			0010
.052421F MXEA EUR004/21/2 .052421F MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	04/21/2022	04/21/2022	Expiration	1,688	3,826,696	2267.0	107,458				6,513				(29,307)	(6,513)			0010
.052421G MXEA EUR004/28/2 .052421G MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	04/28/2022	04/28/2022	Expiration	536	1,228,464	2291.91	22,464				1,800				(5,999)	(1,800)			0010
.052421H MXEA EUR004/28/2 .052421H MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2021	04/28/2022	04/28/2022	Expiration	1,707	3,912,290	2291.91	100,867				8,081				(26,938)	(8,081)			0010
.052821B EEJ EUR005/16/22 .052821B EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/28/2021	05/16/2022	05/16/2022	Expiration	45,416	6,580,000	144.88	190,162				8,197				(65,573)	(8,197)			0010
.052821M EEJ EUR005/31/22 .052821M EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	16,213	2,365,000	145.87	66,220		7,944		5,473				(21,891)	2,472			0010
.0528210 EEJ EUR005/16/22 .0528210 EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/28/2021	05/16/2022	05/16/2022	Expiration	4,493	660,000	146.864856	18,942				816				(6,532)	(816)			0010
.052821Z SPX ASIAN05/31/2 .052821Z SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Exercise	840	3,535,000	4204.11	74,164		152,008		6,129				(24,517)	145,878			0010
.052821Y SPX ASIAN05/31/2 .052821Y SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Exercise	953	4,010,000	4204.11	73,824		144,763		6,101				(24,405)	138,661			0010
.052821X SPX ASIAN05/31/2 .052821X SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Exercise	1,182	4,970,000	4204.11	56,757		100,390		4,691				(18,763)	95,700			0010
.052821A EEJ EUR005/16/22 .052821A EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/28/2021	05/16/2022	05/16/2022	Expiration	33,027	4,785,000	144.88	101,921				4,393				(35,145)	(4,393)			0010
.052821K EEJ EUR005/31/22 .052821K EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	9,529	1,390,000	145.87	36,696		4,669		3,033				(12,131)	1,637			0010

SCHEDULE DB - PART A - SECTION 2

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.B052821 SPX ASIAN05/31/21.B052821|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Exercise	513	2,160,000	4204.11	59,076		126,834		4,882				(19,529)	121,951			0010
.052821W EEJ EUR005/31/22.052821W|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	5,265	795,000	150.97545	14,469				1,196				(4,783)	(1,196)			0010
.052821V EEJ EUR005/31/22.052821V|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	3,966	595,000	150.012708	12,138				1,003				(4,013)	(1,003)			0010
.I052821 SPX EUR005/31/22.I052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	1,421	5,975,000	4204.11	155,649				12,864				(51,454)	(12,864)			0010
.C052821 SPX EUR005/31/22.C052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	3,213	13,510,000	4204.11	159,148				13,153				(52,611)	(13,153)			0010
.052821L EEJ EUR005/31/22.052821L|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	17,035	2,485,000	145.87	67,095		8,348		5,545				(22,180)	2,802			0010
.A052821 SPX ASIAN05/31/21.A052821|SPX ASIAN 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Exercise	823	3,460,000	4204.11	81,933		177,152		6,771				(27,085)	170,380			0010
.J052821 SPX EUR005/31/22.J052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	1,793	7,540,000	4204.11	218,509				18,059				(72,234)	(18,059)			0010
.052821C EEJ EUR005/31/22.052821C|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	891	130,000	145.87	1,937		437		160				(640)	277			0010
.052821D EEJ EUR005/31/22.052821D|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	7,198	1,050,000	145.87	18,795		3,527		1,553				(6,213)	1,974			0010
.052821N EEJ EUR005/31/22.052821N|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	1,371	200,000	145.87	6,020		672		498				(1,990)	174			0010
.052821T EEJ EUR005/31/22.052821T|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	18,241	2,720,000	149.108314	61,472				5,080				(20,321)	(5,080)			0010
.F052821 SPX EUR005/31/22.F052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	4,618	19,415,000	4204.11	435,478				35,990				(143,960)	(35,990)			0010
.052821H EEJ EUR005/31/22.052821H|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	6,238	910,000	145.87	21,385		3,057		1,767				(7,069)	1,289			0010
.E052821 SPX EUR005/31/22.E052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	1,163	4,890,000	4204.11	97,898				8,091				(32,363)	(8,091)			0010
.052821I EEJ EUR005/31/22.052821I|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	9,940	1,450,000	145.87	35,235		4,871		2,912				(11,648)	1,959			0010
.G052821 SPX EUR005/31/22.G052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	1,239	5,210,000	4204.11	123,008				10,166				(40,664)	(10,166)			0010
.052821U EEJ EUR005/31/22.052821U|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	3,210	480,000	149.531337	10,368				857				(3,427)	(857)			0010
.052821S EEJ EUR005/31/22.052821S|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	15,830	2,350,000	148.451899	57,105				4,719				(18,878)	(4,719)			0010
.H052821 SPX EUR005/31/22.H052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	3,950	16,610,000	4204.11	412,094				34,057				(136,229)	(34,057)			0010
.052821J EEJ EUR005/31/22.052821J|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	13,299	1,940,000	145.87	49,858		6,517		4,121				(16,482)	2,396			0010
.052821Q EEJ EUR005/31/22.052821Q|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	2,149	315,000	146.526415	9,419				778				(3,114)	(778)			0010
.052821R EEJ EUR005/31/22.052821R|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Expiration	14,253	2,105,000	147.678788	55,783				4,610				(18,441)	(4,610)			0010

SCHEDULE DB - PART A - SECTION 2

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.052821E EEJ EUR005/31/22|.052821E|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	9,426	1,375,000	145.87	26,263		4,619		2,170				(8,682)	2,448			0010
.052821G EEJ EUR005/31/22|.052821G|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	10,968	1,600,000	145.87	36,000		5,375		2,975				(11,901)	2,399			0010
.052821P EEJ EUR005/16/22|.052821P|EEJ EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/16/2022	05/16/2022	Expiration	2,444	365,000	149.342304	7,957				343				(2,744)	(343)			0010
.052821F EEJ EUR005/31/22|.052821F|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	05/31/2022	Exercise	5,827	850,000	145.87	17,425		2,855		1,440				(5,760)	1,415			0010
.D052821 SPX EUR005/31/22|.D052821|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/31/2022	05/31/2022	Expiration	982	4,130,000	4204.11	71,160				5,881				(23,524)	(5,881)			0010
.060121K PDLV5E EUR005/23|.060121K|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/23/2022	05/23/2022	Expiration	828	350,000	422.44	6,335				394				(2,147)	(394)			0010
.060121A SGIXCGMS EUR005/I|.060121A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	06/01/2021	05/31/2022	05/31/2022	Expiration	1,689	625,438	370.13	15,546				1,288				(5,153)	(1,288)			0010
.060121C PDLV5E EUR005/16|.060121C|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/16/2022	05/16/2022	Expiration	1,579	667,740	422.75	14,891				644				(5,149)	(644)			0010
.060121D PDLV5E EUR005/23|.060121D|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/01/2021	05/23/2022	05/23/2022	Expiration	3,410	1,440,742	422.44	32,993				2,050				(11,184)	(2,050)			0010
.060721Z EEJ EUR006/07/22|.060721Z|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	4,028	610,000	151.423014	12,566				208				(5,227)	(208)			0010
.060721N EEJ EUR006/07/22|.060721N|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	48,618	7,160,000	147.27	201,196				3,326				(83,693)	(3,326)			0010
.D060721 SPX ASIAN06/07/2|.D060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	644	2,725,000	4226.52	52,811		103,281		873				(21,968)	102,408			0010
.M060721 SPX EUR006/07/22|.M060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	4,483	18,950,000	4226.52	428,270				7,079				(178,151)	(7,079)			0010
.0607210 EEJ EUR006/07/22|.0607210|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	2,817	415,000	147.27	11,994				198				(4,989)	(198)			0010
.L060721 SPX EUR006/07/22|.L060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	1,328	5,615,000	4226.52	115,164				1,904				(47,906)	(1,904)			0010
.060721M EEJ EUR006/07/22|.060721M|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	42,642	6,280,000	147.27	170,188				2,813				(70,794)	(2,813)			0010
.060721D EEJ EUR006/07/22|.060721D|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	14,157	2,085,000	147.27	37,530				620				(15,612)	(620)			0010
.O060721 SPX EUR006/07/22|.O060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	2,661	11,250,000	4226.52	295,425				4,883				(122,890)	(4,883)			0010
.060721A EEJ EUR005/23/22|.060721A|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	05/23/2022	Exercise	30,173	4,370,000	144.83	101,821		4,224		6,437				(35,111)	(2,213)			0010
.N060721 SPX EUR006/07/22|.N060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	7,877	33,295,000	4226.52	827,714				13,681				(344,311)	(13,681)			0010
.060721B EEJ EUR005/23/22|.060721B|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	05/23/2022	Exercise	22,025	3,190,000	144.83	106,546		3,084		6,736				(36,740)	(3,652)			0010
.060721C EEJ EUR006/07/22|.060721C|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	1,392	205,000	147.27	3,383				56				(1,407)	(56)			0010
.060721L EEJ EUR006/07/22|.060721L|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	18,571	2,735,000	147.27	72,478				1,198				(30,149)	(1,198)			0010

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.060721Q EEJ EUR005/23/22].060721Q|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	05/23/2022	Expiration	2,670	390,000	146.061055	14,040				888				(4,841)	(888)			0010
.P060721 SPX EUR006/07/22].P060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	993	4,200,000	4226.52	118,818				1,964				(49,426)	(1,964)			0010
.060721E EEJ EUR006/07/22].060721E|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	13,410	1,975,000	147.27	38,118				630				(15,856)	(630)			0010
.060721W EEJ EUR006/07/22].060721W|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	1,797	270,000	150.244854	6,345				105				(2,639)	(105)			0010
.F060721 SPX ASIAN06/07/2].F060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	1,185	5,010,000	4226.52	117,134		236,537		1,936				(48,725)	234,600			0010
.I060721 SPX EUR006/07/22].I060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	4,358	18,420,000	4226.52	218,277				3,608				(90,796)	(3,608)			0010
.060721X EEJ EUR006/07/22].060721X|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	9,628	1,450,000	150.598302	32,770				542				(13,632)	(542)			0010
.J060721 SPX EUR006/07/22].J060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	262	1,110,000	4226.52	17,127				283				(7,125)	(283)			0010
.060721R EEJ EUR005/23/22].060721R|EEJ EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	05/23/2022	05/23/2022	Expiration	2,972	440,000	148.001777	13,024				823				(4,491)	(823)			0010
.E060721 SPX ASIAN06/07/2].E060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	791	3,345,000	4226.52	71,449		144,507		1,181				(29,721)	143,326			0010
.B060721 SPX ASIAN06/07/2].B060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	1,685	7,125,000	4226.52	83,220		145,348		1,376				(34,618)	143,973			0010
.060721Y EEJ EUR006/07/22].060721Y|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	3,643	550,000	150.95175	11,935				197				(4,965)	(197)			0010
.Q060721 SPX EUR006/07/22].Q060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	3,210	13,570,000	4226.52	402,893				6,659				(167,595)	(6,659)			0010
.A060721 EEJ EUR006/07/22].A060721|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	5,182	790,000	152.42445	14,457				239				(6,014)	(239)			0010
.C060721 SPX ASIAN06/07/2].C060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	301	1,275,000	4226.52	21,701		40,927		359				(9,027)	40,568			0010
.060721F EEJ EUR006/07/22].060721F|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	5,194	765,000	147.27	15,759				260				(6,555)	(260)			0010
.060721G EEJ EUR006/07/22].060721G|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	5,092	750,000	147.27	16,125				267				(6,708)	(267)			0010
.060721P EEJ EUR006/07/22].060721P|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	3,700	545,000	147.27	16,405				271				(6,824)	(271)			0010
.060721H EEJ EUR006/07/22].060721H|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	24,954	3,675,000	147.27	83,055				1,373				(34,549)	(1,373)			0010
.060721S EEJ EUR006/07/22].060721S|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	5,324	790,000	148.374525	22,673				375				(9,431)	(375)			0010
.060721U EEJ EUR006/07/22].060721U|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	6,539	975,000	149.096148	25,935				429				(10,788)	(429)			0010
.060721V EEJ EUR006/07/22].060721V|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	18,120	2,715,000	149.832498	66,518				1,099				(27,670)	(1,099)			0010
.060721I EEJ EUR006/07/22].060721I|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	18,775	2,765,000	147.27	64,978				1,074				(27,029)	(1,074)			0010

SCHEDULE DB - PART A - SECTION 2

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.H060721 SPX ASIAN06/07/2|.H060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	481	2,035,000	4226.52	57,936		96,080		958				(24,100)	95,122			0010
.060721J EEJ EUR006/07/22|.060721J|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	14,055	2,070,000	147.27	50,508				835				(21,010)	(835)			0010
.060721T EEJ EUR006/07/22|.060721T|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	3,866	575,000	148.698519	15,928				263				(6,625)	(263)			0010
.G060721 SPX ASIAN06/07/2|.G060721|SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/07/2021	06/07/2022	06/07/2022	Exercise	1,096	4,635,000	4226.52	119,676		218,836		1,978				(49,782)	216,858			0010
.060721K EEJ EUR006/07/22|.060721K|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2021	06/07/2022	06/07/2022	Expiration	25,361	3,735,000	147.27	96,737				1,599				(40,240)	(1,599)			0010
.K060721 SPX EUR006/07/22|.K060721|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	06/07/2022	Expiration	1,218	5,150,000	4226.52	90,692				1,499				(37,726)	(1,499)			0010
.060821A SGIXCGMS EUR006/I.060821A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	06/08/2021	06/07/2022	06/07/2022	Expiration	406	151,038	371.73	3,852				64				(1,607)	(64)			0010
.0614210 EEJ EUR006/14/22|.0614210|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	608	90,000	147.95	2,709				97				(1,127)	(97)			0010
.061421C EEJ EUR006/14/22|.061421C|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	642	95,000	147.95	1,254				45				(522)	(45)			0010
.061421P EEJ EUR006/14/22|.061421P|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	2,331	345,000	147.95	11,075				397				(4,607)	(397)			0010
.061421N EEJ EUR006/14/22|.061421N|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	15,883	2,350,000	147.95	66,035				2,365				(27,469)	(2,365)			0010
.061421D EEJ EUR006/14/22|.061421D|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	6,218	920,000	147.95	16,560				593				(6,889)	(593)			0010
.D061421 SPX ASIAN06/14/2|.D061421|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Exercise	450	1,914,988	4255.15	49,024		51,159		1,756				(20,393)	49,403			0010
.061421B EEJ EUR005/31/22|.061421B|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	05/31/2022	05/31/2022	Exercise	55,117	8,040,000	145.87	255,672		27,008		21,978				(87,910)	5,030			0010
.E061421 SPX ASIAN06/14/2|.E061421|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Exercise	427	1,820,013	4255.15	51,506		48,622		1,845				(21,425)	46,777			0010
.061421M EEJ EUR006/14/22|.061421M|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	14,396	2,130,000	147.95	57,723				2,067				(24,012)	(2,067)			0010
.F061421 SPX EUR006/14/22|.F061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	4,313	18,355,015	4255.15	220,260				7,888				(91,623)	(7,888)			0010
.A061421 SPX ASIAN06/14/2|.A061421|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Exercise	437	1,860,011	4255.15	34,410		49,690		1,232				(14,314)	48,458			0010
.061421L EEJ EUR006/14/22|.061421L|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	5,542	820,000	147.95	21,730				778				(9,039)	(778)			0010
.061421R EEJ EUR006/14/22|.061421R|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	2,613	390,000	149.207575	11,037				395				(4,591)	(395)			0010
.M061421 SPX EUR006/14/22|.M061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	2,466	10,494,987	4255.15	307,504				11,013				(127,915)	(11,013)			0010
.061421F EEJ EUR006/14/22|.061421F|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	1,622	240,000	147.95	4,944				177				(2,057)	(177)			0010
.061421A EEJ EUR005/31/22|.061421A|EEJ EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/14/2021	05/31/2022	05/31/2022	Exercise	50,490	7,365,000	145.87	177,497		24,740		15,258				(61,030)	9,483			0010

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.061421G EEJ EUR006/14/22].061421G|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	3,244	480,000	147.95	10,320				370				(4,293)	(370)			0010
.061421H EEJ EUR006/14/22].061421H|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	10,611	1,570,000	147.95	35,639				1,276				(14,825)	(1,276)			0010
.061421T EEJ EUR006/14/22].061421T|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	14,012	2,110,000	150.58351	51,484				1,844				(21,416)	(1,844)			0010
.K061421 SPX EUR006/14/22].K061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	3,486	14,834,985	4255.15	373,842				13,388				(155,510)	(13,388)			0010
.C061421 SPX ASIAN06/14/2].C061421|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Exercise	584	2,485,008	4255.15	57,901		66,387		2,074				(24,085)	64,314			0010
.L061421 SPX EUR006/14/22].L061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	1,975	8,404,985	4255.15	221,892				7,947				(92,302)	(7,947)			0010
.061421S EEJ EUR006/14/22].061421S|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	7,341	1,100,000	149.828965	29,150				1,044				(12,126)	(1,044)			0010
.B061421 SPX ASIAN06/14/2].B061421|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Exercise	744	3,170,002	4255.15	67,521		84,687		2,418				(28,087)	82,269			0010
.061421I EEJ EUR006/14/22].061421I|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	8,820	1,305,000	147.95	30,668				1,098				(12,757)	(1,098)			0010
.061421U EEJ EUR006/14/22].061421U|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	10,044	1,520,000	151.32326	34,200				1,225				(14,226)	(1,225)			0010
.I061421 SPX EUR006/14/22].I061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	3,927	16,710,017	4255.15	382,659				13,704				(159,178)	(13,704)			0010
.061421J EEJ EUR006/14/22].061421J|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	4,156	615,000	147.95	15,006				537				(6,242)	(537)			0010
.H061421 SPX EUR006/14/22].H061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	1,055	4,489,992	4255.15	94,739				3,393				(39,409)	(3,393)			0010
.061421K EEJ EUR006/14/22].061421K|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	10,341	1,530,000	147.95	39,627				1,419				(16,484)	(1,419)			0010
.061421V EEJ EUR006/14/22].061421V|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	2,892	440,000	152.136985	9,064				325				(3,770)	(325)			0010
.061421W EEJ EUR006/14/22].061421W|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	2,710	415,000	153.12825	7,595				272				(3,159)	(272)			0010
.G061421 SPX EUR006/14/22].G061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	1,169	4,974,994	4255.15	87,560				3,136				(36,423)	(3,136)			0010
.061421E EEJ EUR006/14/22].061421E|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	1,149	170,000	147.95	3,281				118				(1,365)	(118)			0010
.061421Z SPX ASIAN06/14/2].061421Z|SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Exercise	1,139	4,850,020	4255.15	55,775		97,966		1,997				(23,201)	95,968			0010
.J061421 SPX EUR006/14/22].J061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	1,113	4,739,982	4255.15	113,760				4,074				(47,322)	(4,074)			0010
.061421X EEJ EUR006/14/22].061421X|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/14/2021	06/14/2022	06/14/2022	Expiration	50,354	7,450,000	147.95	239,145				239,145		9,844			(239,145)			0010
.0061421 SPX EUR006/14/22].0061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	943	4,014,989	4255.15	151,767				151,767		(89,331)			(151,767)			0010
.R061421 SPX EUR006/14/22].R061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	4,966	21,134,990	4255.15	906,692				906,692		(594,775)			(906,692)			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of 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)
.N061421 SPX EUR06/14/22].N061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	320	1,365,010	4255.15	44,909				44,909		(24,110)			(44,909)			0010
.S061421 SPX EUR06/14/22].S061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	697	2,970,010	4255.15	138,105				138,105		(98,972)			(138,105)			0010
.Q061421 SPX EUR06/14/22].Q061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	944	4,020,010	4255.15	169,242				169,242		(109,119)			(169,242)			0010
.P061421 SPX EUR06/14/22].P061421|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	06/14/2022	Expiration	1,444	6,144,990	4255.15	237,812				237,812		(142,640)			(237,812)			0010
.061521A SGIXCGMS EUR06/].061521A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	06/15/2021	06/14/2022	06/14/2022	Expiration	1,251	467,660	373.65	11,402				409		(4,756)			(409)			0010
.062121Q EEJ EUR09/14/22].062121Q|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	09/14/2022	09/14/2022	Exercise	5,259	725,000	137.85	56,405		18,986		56,405		(13,690)			(37,419)			0010
.062121W EEJ EUR06/14/22].062121W|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2022	06/14/2022	Expiration	4,055	600,000	147.95	17,100				17,100		(1,367)			(17,100)			0010
.062121T EEJ EUR04/14/22].062121T|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	04/14/2022	04/14/2022	Exercise	5,131	740,000	144.2	29,452		18,320		29,452		(7,412)			(11,132)			0010
.062121P EEJ EUR06/14/22].062121P|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/14/2022	06/14/2022	Exercise	7,078	960,000	135.63	85,728		45,087		85,728		(23,762)			(40,641)			0010
.D062121 EEJ EUR06/21/22].D062121|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	4,135	630,000	152.34165	11,529				635		(4,796)			(635)			0010
.062121G EEJ EUR06/21/22].062121G|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	14,606	2,150,000	147.19	50,525				2,784		(21,017)			(2,784)			0010
.062121E EEJ EUR06/21/22].062121E|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	3,702	545,000	147.19	11,173				616		(4,648)			(616)			0010
.R062121 SPX EUR06/21/22].R062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	4,531	19,145,000	4224.79	515,575				28,406		(214,468)			(28,406)			0010
.AG62121 PDLV5E EUR05/31].AG62121|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	05/31/2022	05/31/2022	Expiration	1,200	507,873	422.91	8,735				766		(3,065)			(766)			0010
.T062121 SPX EUR06/21/22].T062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	1,727	7,300,000	4224.79	220,095				12,126		(91,555)			(12,126)			0010
.S062121 SPX EUR06/21/22].S062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	875	3,700,000	4224.79	107,744				5,936		(44,819)			(5,936)			0010
.062121D EEJ EUR06/21/22].062121D|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	3,396	500,000	147.19	9,650				532		(4,014)			(532)			0010
.062121F EEJ EUR06/21/22].062121F|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	21,265	3,130,000	147.19	70,738				3,897		(29,425)			(3,897)			0010
.062121U EEJ EUR06/07/22].062121U|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	06/07/2022	Expiration	3,683	550,000	149.302326	13,475				232		(5,830)			(232)			0010
.062121C EEJ EUR06/21/22].062121C|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	10,224	1,505,000	147.19	26,940				1,484		(11,206)			(1,484)			0010
.F062121 SPX ASIAN06/21/2].F062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	06/21/2021	06/21/2022	06/21/2022	Exercise	1,298	5,485,000	4224.79	63,900		109,705		3,521		(26,581)			106,185			0010
.P062121 SPX EUR06/21/22].P062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	1,611	6,810,000	4224.79	165,347				9,110		(68,781)			(9,110)			0010
.A062121 EEJ EUR06/21/22].A062121|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	9,646	1,445,000	149.795263	35,258				1,943		(14,667)			(1,943)			0010

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.062121I EEJ EUR006/21/22|.062121I|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	5,740	845,000	147.19	21,210				1,169				(8,823)	(1,169)			0010
.B062121 EEJ EUR006/21/22|.B062121|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	4,352	655,000	150.487056	14,803				816				(6,158)	(816)			0010
.062121V EEJ EUR006/07/22|.062121V|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	06/07/2022	Expiration	2,056	310,000	150.760299	6,448				111				(2,790)	(111)			0010
.062121B EEJ EUR006/07/22|.062121B|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	06/07/2022	Expiration	35,750	5,265,000	147.27	137,943				2,372				(59,683)	(2,372)			0010
.062121H EEJ EUR006/21/22|.062121H|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	14,233	2,095,000	147.19	51,118				2,816				(21,264)	(2,816)			0010
.Q062121 SPX EUR006/21/22|.Q062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	1,665	7,035,000	4224.79	181,433				9,996				(75,472)	(9,996)			0010
.062121K EEJ EUR006/21/22|.062121K|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	19,668	2,895,000	147.19	76,718				4,227				(31,913)	(4,227)			0010
.C062121 EEJ EUR006/21/22|.C062121|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	3,474	525,000	151.105254	11,078				610				(4,608)	(610)			0010
.G062121 SPX ASIAN06/21/2|.G062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/21/2021	06/21/2022	06/21/2022	Exercise	511	2,160,000	4224.79	41,580		71,278		2,291				(17,296)	68,987			0010
.062121J EEJ EUR006/21/22|.062121J|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	11,345	1,670,000	147.19	43,086				2,374				(17,923)	(2,374)			0010
.C062121 SPX EUR006/21/22|.C062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	4,496	18,995,000	4224.79	442,014				24,353				(183,868)	(24,353)			0010
.AA62121 PDLV5E EUR005/31|.AA62121|PDLV5E EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	05/31/2022	05/31/2022	Expiration	3,854	1,630,265	422.91	37,985				3,332				(13,328)	(3,332)			0010
.062121L EEJ EUR006/21/22|.062121L|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	15,354	2,260,000	147.19	61,020				3,362				(25,383)	(3,362)			0010
.L062121 SPX EUR006/21/22|.L062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	4,239	17,910,000	4224.79	217,607				11,989				(90,520)	(11,989)			0010
.062121X EEJ EUR006/21/22|.062121X|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	645	95,000	147.19	3,040				167				(1,265)	(167)			0010
.I062121 SPX ASIAN06/21/2|.I062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/21/2021	06/21/2022	06/21/2022	Exercise	1,784	7,540,000	4224.79	182,845		248,812		10,074				(76,059)	238,737			0010
.AB62121 PDLV5E EUR006/07|.AB62121|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/07/2022	06/07/2022	Expiration	5,026	2,129,616	423.64	48,129				827				(20,824)	(827)			0010
.H062121 SPX ASIAN06/21/2|.H062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/21/2021	06/21/2022	06/21/2022	Exercise	760	3,215,000	4224.79	69,926		106,091		3,853				(29,088)	102,239			0010
.062121A EEJ EUR006/07/22|.062121A|EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/07/2022	06/07/2022	Expiration	39,417	5,805,000	147.27	117,842				2,026				(50,986)	(2,026)			0010
.N062121 SPX EUR006/21/22|.N062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	1,304	5,510,000	4224.79	118,190				6,512				(49,164)	(6,512)			0010
.AC62121 PDLV5E EUR006/14|.AC62121|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/21/2021	06/14/2022	06/14/2022	Expiration	3,688	1,568,019	425.12	33,242				1,214				(14,100)	(1,214)			0010
.J062121 SPX ASIAN06/21/2|.J062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	06/21/2021	06/21/2022	06/21/2022	Exercise	997	4,215,000	4224.79	112,330		139,090		6,189				(46,727)	132,901			0010
.062121Z EEJ EUR006/21/22|.062121Z|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	10,165	1,515,000	149.029875	40,148				2,212				(16,700)	(2,212)			0010

SCHEDULE DB - PART A - SECTION 2

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.062121Y EEJ EUR006/21/22|.062121Y|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	3,768	560,000	148.617743	15,512				855				(6,453)	(855)			0010
.062121M EEJ EUR006/21/22|.062121M|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	23,133	3,405,000	147.19	95,340				5,253				(39,659)	(5,253)			0010
.062121N EEJ EUR006/21/22|.062121N|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	2,242	330,000	147.19	9,504				524				(3,953)	(524)			0010
.0621210 EEJ EUR006/21/22|.0621210|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	1,630	240,000	147.19	7,128				393				(2,965)	(393)			0010
.K062121 SPX ASIAN06/21/2|.K062121|SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2022	06/21/2022	Exercise	437	1,850,000	4224.79	54,853	61,048			3,022				(22,817)	58,026			0010
.M062121 SPX EUR006/21/22|.M062121|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2021	06/21/2022	06/21/2022	Expiration	1,366	5,775,000	4224.79	103,488				5,702				(43,049)	(5,702)			0010
.062221L MXEA EUR006/14/2|.062221L|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/14/2022	06/14/2022	Expiration	1,676	3,975,019	2371.73	78,437				2,872				(33,363)	(2,872)			0010
.F062221 SGIXCGMS EUR006/|.F062221|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	06/22/2021	06/21/2022	06/21/2022	Expiration	2,307	857,904	371.82	21,389				1,182				(8,922)	(1,182)			0010
.062221F MXEA EUR005/23/2|.062221F|MXEA EURO 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	05/23/2022	05/23/2022	Expiration	1,146	2,652,566	2314.63	65,288				4,313				(23,527)	(4,313)			0010
.062221B MXEA ASIAN06/07/|.062221B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/07/2022	06/07/2022	Expiration	1,134	2,683,838	2366.7	45,371				782				(19,687)	(782)			0010
.062221E MXEA EUR005/23/2|.062221E|MXEA EURO 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	05/23/2022	05/23/2022	Expiration	811	1,877,165	2314.63	37,630				2,486				(13,561)	(2,486)			0010
.062221A MXEA ASIAN05/31/|.062221A|MXEA ASIAN 05/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	05/31/2022	05/31/2022	Expiration	681	1,594,487	2341.39	29,944				2,634				(10,537)	(2,634)			0010
.062221C MXEA ASIAN06/14/|.062221C|MXEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/14/2022	06/14/2022	Expiration	706	1,674,441	2371.73	26,835				983				(11,414)	(983)			0010
.062221K MXEA EUR006/14/2|.062221K|MXEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/14/2022	06/14/2022	Expiration	501	1,188,237	2371.73	18,893				692				(8,036)	(692)			0010
.062221D MXEA ASIAN06/21/|.062221D|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/21/2022	06/21/2022	Expiration	864	1,995,322	2309.4	50,095				2,768				(20,896)	(2,768)			0010
.062221I MXEA EUR006/07/2|.062221I|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/07/2022	06/07/2022	Expiration	993	2,350,133	2366.7	40,187				693				(17,437)	(693)			0010
.062221J MXEA EUR006/07/2|.062221J|MXEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/07/2022	06/07/2022	Expiration	1,450	3,431,715	2366.7	71,355				1,230				(30,961)	(1,230)			0010
.062221H MXEA EUR005/31/2|.062221H|MXEA EURO 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	05/31/2022	05/31/2022	Expiration	1,295	3,032,100	2341.39	64,711				5,693				(22,772)	(5,693)			0010
.062221G MXEA EUR005/31/2|.062221G|MXEA EURO 05/31	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	05/31/2022	05/31/2022	Expiration	320	749,245	2341.39	9,686				852				(3,409)	(852)			0010
.062821F EEJ EUR006/28/22|.062821F|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	983	145,000	147.47	3,118				232				(1,297)	(232)			0010
.062821Q EEJ EUR006/14/22|.062821Q|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	06/14/2022	Expiration	3,629	545,000	150.154455	12,535				467				(5,423)	(467)			0010
.062821R EEJ EUR006/14/22|.062821R|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	06/14/2022	Expiration	2,205	335,000	151.870675	6,332				236				(2,739)	(236)			0010
.G062821 SPX EUR006/28/22|.G062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,259	5,405,010	4290.61	95,128				7,076				(39,571)	(7,076)			0010

SCHEDULE DB - PART A - SECTION 2

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.062821S EEJ EUR006/28/22|.062821S|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	2,221	330,000	148.517037	9,504				707				(3,953)	(707)			0010
.F062821 SPX EUR006/28/22|.F062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	4,430	19,010,020	4290.61	228,120				16,968				(94,893)	(16,968)			0010
.062821T EEJ EUR006/28/22|.062821T|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	4,666	695,000	148.9447	19,113				1,422				(7,950)	(1,422)			0010
.062821O EEJ EUR006/28/22|.062821O|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	2,610	385,000	147.47	11,088				825				(4,612)	(825)			0010
.J062821 SPX EUR006/28/22|.J062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,711	7,345,009	4290.61	175,546				13,057				(73,023)	(13,057)			0010
.062821C EEJ EUR006/28/22|.062821C|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	12,443	1,835,000	147.47	32,847				2,443				(13,663)	(2,443)			0010
.062821I EEJ EUR006/28/22|.062821I|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	11,290	1,665,000	147.47	40,626				3,022				(16,900)	(3,022)			0010
.062821H EEJ EUR006/28/22|.062821H|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	11,426	1,685,000	147.47	39,598				2,945				(16,472)	(2,945)			0010
.062821D EEJ EUR006/28/22|.062821D|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	2,712	400,000	147.47	7,720				574				(3,211)	(574)			0010
.062821N EEJ EUR006/28/22|.062821N|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	13,426	1,980,000	147.47	55,440				4,124				(23,062)	(4,124)			0010
.A062821 SPX ASIAN06/28/2|.A062821|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/28/2021	06/28/2022	06/28/2022	Exercise	547	2,350,000	4290.61	43,475		66,423		3,234				(18,085)	63,189			0010
.062821E EEJ EUR006/28/22|.062821E|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	2,000	295,000	147.47	6,048				450				(2,516)	(450)			0010
.062821Y EEJ EUR006/28/22|.062821Y|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	2,489	380,000	152.63145	6,954				517				(2,893)	(517)			0010
.062821G EEJ EUR006/28/22|.062821G|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	13,867	2,045,000	147.47	46,217				3,438				(19,225)	(3,438)			0010
.062821Z SPX ASIAN06/28/2|.062821Z|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/28/2021	06/28/2022	06/28/2022	Exercise	1,517	6,510,000	4290.61	74,865		131,502		5,568				(31,142)	125,933			0010
.H062821 SPX EUR006/28/22|.H062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,280	5,494,984	4290.61	118,143				8,787				(49,145)	(8,787)			0010
.I062821 SPX EUR006/28/22|.I062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	5,210	22,354,979	4290.61	511,930				38,077				(212,951)	(38,077)			0010
.062821P EEJ EUR006/28/22|.062821P|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	2,814	415,000	147.47	12,450				926				(5,179)	(926)			0010
.062821X EEJ EUR006/28/22|.062821X|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	4,457	675,000	151.436943	14,175				1,054				(5,896)	(1,054)			0010
.D062821 SPX ASIAN06/28/2|.D062821|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/28/2021	06/28/2022	06/28/2022	Exercise	918	3,940,000	4290.61	100,076		111,364		7,444				(41,629)	103,921			0010
.L062821 SPX EUR006/28/22|.L062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	3,367	14,450,002	4290.61	380,035				28,267				(158,086)	(28,267)			0010
.062821M EEJ EUR006/28/22|.062821M|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	26,852	3,960,000	147.47	106,920				7,953				(44,476)	(7,953)			0010
.062821K EEJ EUR006/28/22|.062821K|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	7,933	1,170,000	147.47	30,186				2,245				(12,557)	(2,245)			0010

SCHEDULE DB - PART A - SECTION 2

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.062821L EEJ EUR006/28/22|.062821L|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	1,932	285,000	147.47	7,553				562				(3,142)	(562)			0010
.K062821 SPX EUR006/28/22|.K062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,061	4,554,997	4290.61	115,697				8,606				(48,127)	(8,606)			0010
.062821A EEJ EUR006/14/22|.062821A|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	06/14/2022	Expiration	68,908	10,195,000	147.95	198,803				7,405				(86,015)	(7,405)			0010
.062821J EEJ EUR006/28/22|.062821J|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	7,120	1,050,000	147.47	26,355				1,960				(10,963)	(1,960)			0010
.B062821 SPX ASIAN06/28/2|.B062821|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	06/28/2022	Exercise	481	2,065,000	4290.61	41,920		58,367		3,118				(17,438)	55,249			0010
.062821W EEJ EUR006/28/22|.062821W|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	7,958	1,200,000	150.773328	27,120				2,017				(11,281)	(2,017)			0010
.N062821 SPX EUR006/28/22|.N062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,359	5,835,015	4290.61	170,966				12,716				(71,118)	(12,716)			0010
.C062821 SPX ASIAN06/28/2|.C062821|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	06/28/2022	Exercise	1,541	6,615,000	4290.61	153,468		186,973		11,415				(63,839)	175,558			0010
.M062821 SPX EUR006/28/22|.M062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,921	8,245,008	4290.61	231,685				17,233				(96,376)	(17,233)			0010
.O062821 SPX EUR006/28/22|.O062821|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/28/2021	06/28/2022	06/28/2022	Expiration	1,410	6,050,018	4290.61	183,920				13,680				(76,507)	(13,680)			0010
.062821B EEJ EUR006/14/22|.062821B|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/14/2022	06/14/2022	Expiration	67,691	10,015,000	147.95	250,375				9,326				(108,328)	(9,326)			0010
.062821U EEJ EUR006/28/22|.062821U|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	9,273	1,385,000	149.342869	36,564				2,720				(15,210)	(2,720)			0010
.E062821 SPX ASIAN06/28/2|.E062821|SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2022	06/28/2022	Exercise	508	2,180,000	4290.61	61,040		61,618		4,540				(25,391)	57,078			0010
.062821V EEJ EUR006/28/22|.062821V|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/28/2021	06/28/2022	06/28/2022	Expiration	12,962	1,945,000	150.050725	47,653				3,544				(19,822)	(3,544)			0010
.E070721 SPX EUR007/07/22|.E070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	1,169	5,095,003	4358.13	87,634				1,449				(43,696)	(1,449)			0010
.A070721 SPX ASIAN07/07/2|.A070721|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	07/07/2022	Exercise	683	2,980,000	4358.13	68,063		20,500		1,125				(33,938)	19,375			0010
.J070721 SPX EUR007/07/22|.J070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	4,422	19,275,007	4358.13	505,005				8,347				(251,807)	(8,347)			0010
.B070721 SPX ASIAN07/07/2|.B070721|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	07/07/2022	Exercise	1,449	6,315,000	4358.13	161,222		43,443		2,665				(80,389)	40,778			0010
.F070721 SPX EUR007/07/22|.F070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	738	3,220,004	4358.13	65,044				1,075				(32,432)	(1,075)			0010
.070721Z SPX ASIAN07/07/2|.070721Z|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	07/07/2022	Exercise	585	2,550,000	4358.13	51,663		17,542		854				(25,760)	16,688			0010
.H070721 SPX EUR007/07/22|.H070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	2,115	9,220,016	4358.13	219,436				3,627				(109,416)	(3,627)			0010
.070721H EEJ EUR007/07/22|.070721H|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	25,211	3,730,000	147.95	87,655				1,449				(43,707)	(1,449)			0010
.070721R EEJ EUR007/07/22|.070721R|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	1,757	260,000	147.95	8,320				138				(4,149)	(138)			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)
.070721F EEJ EUR007/07/22|.070721F|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	9,564	1,415,000	147.95	29,149				482				(14,534)	(482)			0010
.G070721 SPX EUR007/07/22|.G070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	3,837	16,725,021	4358.13	377,985				6,248				(188,472)	(6,248)			0010
.070721G EEJ EUR007/07/22|.070721G|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	21,865	3,235,000	147.95	73,111				1,208				(36,455)	(1,208)			0010
.070721Q EEJ EUR006/21/22|.070721Q|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	06/21/2022	Expiration	2,717	410,000	150.855031	9,348				539				(4,068)	(539)			0010
.I070721 SPX EUR007/07/22|.I070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	1,011	4,409,992	4358.13	110,250				1,822				(54,973)	(1,822)			0010
.070721D EEJ EUR007/07/22|.070721D|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	10,645	1,575,000	147.95	28,193				466				(14,057)	(466)			0010
.070721P EEJ EUR006/21/22|.070721P|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	06/21/2022	Expiration	5,342	795,000	148.80909	22,658				1,306				(9,860)	(1,306)			0010
.070721V EEJ EUR007/07/22|.070721V|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	10,553	1,595,000	151.130925	36,526				604				(18,212)	(604)			0010
.070721E EEJ EUR007/07/22|.070721E|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	3,954	585,000	147.95	11,232				186				(5,601)	(186)			0010
.0707210 EEJ EUR007/07/22|.0707210|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	2,162	320,000	147.95	9,760				161				(4,867)	(161)			0010
.070721L EEJ EUR007/07/22|.070721L|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	25,988	3,845,000	147.95	103,815				1,716				(51,765)	(1,716)			0010
.070721C EEJ EUR007/07/22|.070721C|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	1,385	205,000	147.95	3,383				56				(1,687)	(56)			0010
.C070721 SPX ASIAN07/07/2|.C070721|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	07/07/2022	Exercise	947	4,130,000	4358.13	118,201		28,411		1,954				(58,937)	26,458			0010
.070721X EEJ EUR007/07/22|.070721X|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	4,342	665,000	153.12825	12,170				201				(6,068)	(201)			0010
.070721W EEJ EUR007/07/22|.070721W|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	2,329	355,000	152.3885	7,065				117				(3,523)	(117)			0010
.070721M EEJ EUR007/07/22|.070721M|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	11,287	1,670,000	147.95	46,760				773				(23,316)	(773)			0010
.070721B EEJ EUR006/21/22|.070721B|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	06/21/2022	Expiration	35,294	5,195,000	147.19	144,421				8,324				(62,846)	(8,324)			0010
.070721N EEJ EUR007/07/22|.070721N|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	2,568	380,000	147.95	10,944				181				(5,457)	(181)			0010
.070721Y SPX ASIAN07/07/2|.070721Y|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2021	07/07/2022	07/07/2022	Exercise	1,333	5,810,000	4358.13	66,060		39,969		1,092				(32,939)	38,877			0010
.070721J EEJ EUR007/07/22|.070721J|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	15,106	2,235,000	147.95	56,099				927				(27,972)	(927)			0010
.L070721 SPX EUR007/07/22|.L070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	1,274	5,555,003	4358.13	159,984				2,644				(79,772)	(2,644)			0010
.070721I EEJ EUR007/07/22|.070721I|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	5,136	760,000	147.95	18,620				308				(9,284)	(308)			0010
.K070721 SPX EUR007/07/22|.K070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	1,647	7,180,019	4358.13	196,014				3,240				(97,737)	(3,240)			0010

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.070721A EEJ EUR006/21/22|.070721A|EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	06/21/2022	06/21/2022	Expiration	47,319	6,965,000	147.19	143,479				8,270				(62,436)	(8,270)			0010
.070721T EEJ EUR007/07/22|.070721T|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	3,751	560,000	149.28155	15,680				259				(7,818)	(259)			0010
.070721U EEJ EUR007/07/22|.070721U|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	5,517	830,000	150.420765	20,584				340				(10,264)	(340)			0010
.070721K EEJ EUR007/07/22|.070721K|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2021	07/07/2022	07/07/2022	Expiration	4,325	640,000	147.95	16,832				278				(8,393)	(278)			0010
.D070721 SPX EUR007/07/22|.D070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB66GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	4,961	21,624,997	4358.13	257,338				4,254				(128,314)	(4,254)			0010
.M070721 SPX EUR007/07/22|.M070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB66GKMZO031MB27	07/07/2021	07/07/2022	07/07/2022	Expiration	1,572	6,854,990	4358.13	212,505				3,512				(105,960)	(3,512)			0010
.070821A SGIXCGMS EUR007/|.070821A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	07/08/2021	07/07/2022	07/07/2022	Expiration	1,305	492,992	377.54	12,392				207				(6,230)	(207)			0010
.070821C PDLV5E EUR006/21|.070821C|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/08/2021	06/21/2022	06/21/2022	Expiration	1,166	493,364	422.95	15,245				886				(6,692)	(886)			0010
.070821D PDLV5E EUR006/28|.070821D|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/08/2021	06/28/2022	06/28/2022	Expiration	7,702	3,264,680	423.82	97,940				7,534				(42,134)	(7,534)			0010
.V071421 SPX EUR007/14/22|.V071421|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	772	3,380,000	4374.3	144,089				144,089				(71,807)	(144,089)			0010
.D071421 EEJ EUR007/14/22|.D071421|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	40,974	6,090,000	148.63	194,880				194,880				17,908	(194,880)			0010
.T071421 SPX EUR007/14/22|.T071421|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	685	3,000,000	4374.3	114,570				114,570				(52,479)	(114,570)			0010
.071421K EEJ EUR004/14/22|.071421K|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	04/14/2022	04/14/2022	Exercise	6,969	1,005,000	144.2	46,230		24,881		46,230				(3,836)	(21,349)			0010
.X071421 SPX EUR007/14/22|.X071421|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,268	5,550,000	4374.3	262,737				262,737				(142,866)	(262,737)			0010
.U071421 SPX EUR007/14/22|.U071421|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,424	6,230,000	4374.3	243,718				243,718				(113,591)	(243,718)			0010
.W071421 SPX EUR007/14/22|.W071421|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	8,503	37,195,000	4374.3	1,616,495				1,616,495				(818,408)	(1,616,495)			0010
.071421L EEJ EUR006/14/22|.071421L|EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/14/2022	06/14/2022	Expiration	6,184	915,000	147.95	30,287				30,287				2,124	(30,287)			0010
.071421A EEJ EUR006/28/22|.071421A|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	13,223	1,950,000	147.47	37,830				2,944				(16,462)	(2,944)			0010
.071421M EEJ EUR006/28/22|.071421M|EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	2,618	390,000	148.915206	11,973				932				(5,210)	(932)			0010
.K071421 SPX ASIAN07/14/2|.K071421|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	07/14/2022	Expiration	646	2,830,000	4374.3	83,349				2,985				(41,560)	(2,985)			0010
.071421Y EEJ EUR007/14/22|.071421Y|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	5,289	800,000	151.231025	19,600				702				(9,773)	(702)			0010
.071421X EEJ EUR007/14/22|.071421X|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	4,971	750,000	150.85945	19,125				685				(9,536)	(685)			0010
.071421Z EEJ EUR007/14/22|.071421Z|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	6,596	1,000,000	151.6026	23,500				842				(11,718)	(842)			0010

SCHEDULE DB - PART A - SECTION 2

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.J071421 SPX ASIAN07/14/2 | .J071421 | SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	07/14/2022	Expiration	861	3,770,000	4374.3	98,337				3,522				(49,033)	(3,522)			0010
.I071421 SPX ASIAN07/14/2 | .I071421 | SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	07/14/2022	Expiration	866	3,790,000	4374.3	87,193				3,123				(43,476)	(3,123)			0010
.M071421 SPX EUR007/14/22 | .M071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,092	4,780,000	4374.3	85,227				3,052				(42,496)	(3,052)			0010
.H071421 SPX ASIAN07/14/2 | .H071421 | SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	07/14/2022	Expiration	462	2,025,000	4374.3	41,709				1,494				(20,797)	(1,494)			0010
.A071421 EEJ EUR007/14/22 | .A071421 | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	5,426	825,000	152.018764	18,563				665				(9,256)	(665)			0010
.0714211 EEJ EUR006/28/22 | .0714211 | EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	11,561	1,705,000	147.47	52,685				4,099				(22,926)	(4,099)			0010
.S071421 SPX EUR007/14/22 | .S071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,330	5,820,000	4374.3	186,938				6,695				(93,212)	(6,695)			0010
.B071421 EEJ EUR007/14/22 | .B071421 | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	2,612	400,000	153.0889	7,960				285				(3,969)	(285)			0010
.N071421 SPX EUR007/14/22 | .N071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	3,782	16,545,000	4374.3	374,910				13,427				(186,938)	(13,427)			0010
.C071421 EEJ EUR007/14/22 | .C071421 | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	6,498	1,000,000	153.891502	18,200				652				(9,075)	(652)			0010
.071421J EEJ EUR006/28/22 | .071421J | EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	7,628	1,125,000	147.47	36,788				2,862				(16,008)	(2,862)			0010
.071421T EEJ EUR007/14/22 | .071421T | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	33,135	4,925,000	148.63	132,975				4,762				(66,304)	(4,762)			0010
.L071421 SPX EUR007/14/22 | .L071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	3,673	16,070,000	4374.3	193,644				6,935				(96,555)	(6,935)			0010
.071421G EEJ EUR006/28/22 | .071421G | EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	8,747	1,290,000	147.47	36,765				2,861				(15,999)	(2,861)			0010
.Q071421 SPX EUR007/14/22 | .Q071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,010	4,420,000	4374.3	125,749				4,503				(62,701)	(4,503)			0010
.071421S EEJ EUR007/14/22 | .071421S | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	15,138	2,250,000	148.63	56,475				2,023				(28,160)	(2,023)			0010
.P071421 SPX EUR007/14/22 | .P071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	3,070	13,430,000	4374.3	354,955				12,712				(176,989)	(12,712)			0010
.071421R EEJ EUR007/14/22 | .071421R | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	11,774	1,750,000	148.63	39,550				1,416				(19,721)	(1,416)			0010
.R071421 SPX EUR007/14/22 | .R071421 | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,211	5,300,000	4374.3	162,816				5,831				(81,184)	(5,831)			0010
.G071421 SPX ASIAN07/14/2 | .G071421 | SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2021	07/14/2022	07/14/2022	Expiration	836	3,660,000	4374.3	41,999				1,504				(20,941)	(1,504)			0010
.071421H EEJ EUR006/28/22 | .071421H | EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	21,021	3,100,000	147.47	92,380				7,188				(40,200)	(7,188)			0010
.0714210 EEJ EUR007/14/22 | .0714210 | EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	26,576	3,950,000	148.63	85,320				3,056				(42,542)	(3,056)			0010
.071421E EEJ EUR006/28/22 | .071421E | EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	9,493	1,400,000	147.47	37,520				2,919				(16,327)	(2,919)			0010

SCHEDULE DB - PART A - SECTION 2

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.0071421 SPX EUR007/14/22 .0071421 SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/14/2021	07/14/2022	07/14/2022	Expiration	1,960	8,575,000	4374.3	209,230				7,493				(104,327)	(7,493)			0010
.071421F EEJ EUR006/28/22 .071421F EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	6,102	900,000	147.47	24,840				1,933				(10,809)	(1,933)			0010
.071421P EEJ EUR007/14/22 .071421P EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	6,728	1,000,000	148.63	20,500				734				(10,222)	(734)			0010
.071421D EEJ EUR006/28/22 .071421D EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	9,866	1,455,000	147.47	37,539				2,921				(16,335)	(2,921)			0010
.071421V EEJ EUR007/14/22 .071421V EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	1,816	270,000	148.63	8,640				309				(4,308)	(309)			0010
.0714210 EEJ EUR007/14/22 .0714210 EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	21,698	3,225,000	148.63	57,728				2,067				(28,784)	(2,067)			0010
.071421U EEJ EUR007/14/22 .071421U EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	16,988	2,525,000	148.63	70,700				2,532				(35,253)	(2,532)			0010
.071421W EEJ EUR007/14/22 .071421W EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	07/14/2022	07/14/2022	Expiration	9,312	1,400,000	150.339245	37,660				1,349				(18,778)	(1,349)			0010
.071421N EEJ EUR006/28/22 .071421N EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	4,504	680,000	150.950292	16,796				1,307				(7,309)	(1,307)			0010
.071421C EEJ EUR006/28/22 .071421C EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	12,138	1,790,000	147.47	44,392				3,454				(19,318)	(3,454)			0010
.071421B EEJ EUR006/28/22 .071421B EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2021	06/28/2022	06/28/2022	Expiration	32,616	4,810,000	147.47	101,010				7,860				(43,955)	(7,860)			0010
.071521A EEJ EQFWD06/14/21 .071521A EEJ EQFWD	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/15/2021	06/14/2022	06/14/2022	Expiration	10,112	1,500,000	148.33				(63,905)				(27,931)					0010
.072121I EEJ EUR007/21/22 .072121I EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	2,323	345,000	148.49	8,177				451				(4,077)	(451)			0010
.M072121 SPX EUR007/21/22 .M072121 SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	3,475	15,149,978	4358.69	402,990				22,203				(200,940)	(22,203)			0010
.072121J EEJ EUR007/21/22 .072121J EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	3,872	575,000	148.49	14,030				773				(6,996)	(773)			0010
.0072121 SPX EUR007/21/22 .0072121 SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	1,015	4,424,986	4358.69	134,078				7,387				(66,854)	(7,387)			0010
.072121G EEJ EUR007/21/22 .072121G EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	13,165	1,955,000	148.49	42,228				2,327				(21,056)	(2,327)			0010
.072121U EEJ EUR007/21/22 .072121U EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	3,046	455,000	149.336393	13,377				737				(6,670)	(737)			0010
.L072121 SPX EUR007/21/22 .L072121 SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	2,497	10,885,000	4358.69	265,594				14,633				(132,431)	(14,633)			0010
.K072121 SPX EUR007/21/22 .K072121 SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	1,180	5,144,998	4358.69	117,821				6,491				(58,748)	(6,491)			0010
.072121H EEJ EUR007/21/22 .072121H EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	11,482	1,705,000	148.49	38,533				2,123				(19,213)	(2,123)			0010
.072121R EEJ EUR007/07/22 .072121R EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	07/07/2022	Expiration	4,049	615,000	151.870675	13,530				233				(7,017)	(233)			0010
.072121E EEJ EUR007/21/22 .072121E EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	14,748	2,190,000	148.49	40,953				2,256				(20,420)	(2,256)			0010

SCHEDULE DB - PART A - SECTION 2

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.J072121 SPX EURO07/21/22|.J072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	2,369	10,330,008	4358.69	222,095				12,237				(110,742)	(12,237)			0010
.P072121 SPX EURO07/21/22|.P072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	1,433	6,250,013	4358.69	202,500				11,157				(100,971)	(11,157)			0010
.072121K EEJ EURO07/21/22|.072121K|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	9,428	1,400,000	148.49	35,140				1,936				(17,522)	(1,936)			0010
.072121Q EEJ EURO07/07/22|.072121Q|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	07/07/2022	Expiration	2,201	330,000	149.888145	8,976				154				(4,655)	(154)			0010
.072121W EEJ EURO07/21/22|.072121W|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	10,025	1,515,000	151.118273	36,966				2,037				(18,432)	(2,037)			0010
.072121L EEJ EURO07/21/22|.072121L|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	2,491	370,000	148.49	9,546				526				(4,760)	(526)			0010
.I072121 SPX EURO07/21/22|.I072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	1,336	5,824,997	4358.69	100,190				5,520				(49,957)	(5,520)			0010
.072121V EEJ EURO07/21/22|.072121V|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	5,281	795,000	150.539162	20,670				1,139				(10,307)	(1,139)			0010
.072121P EEJ EURO07/21/22|.072121P|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	1,414	210,000	148.49	6,342				349				(3,162)	(349)			0010
.072121F EEJ EURO07/21/22|.072121F|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	6,296	935,000	148.49	19,261				1,061				(9,604)	(1,061)			0010
.072121M EEJ EURO07/21/22|.072121M|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	4,916	730,000	148.49	19,345				1,066				(9,646)	(1,066)			0010
.072121O EEJ EURO07/21/22|.072121O|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	10,505	1,560,000	148.49	43,680				2,407				(21,780)	(2,407)			0010
.D072121 SPX ASIAN07/21/2|.D072121|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	07/21/2022	Expiration	589	2,570,000	4358.69	54,867				3,023				(27,358)	(3,023)			0010
.072121Y EEJ EURO07/21/22|.072121Y|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	4,012	615,000	153.271378	11,808				651				(5,888)	(651)			0010
.H072121 SPX EURO07/21/22|.H072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	4,793	20,894,993	4358.69	250,740				13,815				(125,025)	(13,815)			0010
.072121D EEJ EURO07/21/22|.072121D|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	7,744	1,150,000	148.49	20,585				1,134				(10,264)	(1,134)			0010
.072121X EEJ EURO07/21/22|.072121X|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	7,144	1,085,000	151.860723	24,413				1,345				(12,173)	(1,345)			0010
.072121N EEJ EURO07/21/22|.072121N|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	25,961	3,855,000	148.49	104,085				5,735				(51,899)	(5,735)			0010
.072121C EEJ EURO07/21/22|.072121C|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	1,481	220,000	148.49	3,586				198				(1,788)	(198)			0010
.072121B EEJ EURO07/07/22|.072121B|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	07/07/2022	Expiration	33,491	4,955,000	147.95	141,218				2,428				(73,239)	(2,428)			0010
.072121Z EEJ EURO07/21/22|.072121Z|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/21/2022	07/21/2022	Expiration	3,610	555,000	153.716848	10,101				557				(5,037)	(557)			0010
.C072121 SPX ASIAN07/21/2|.C072121|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	07/21/2022	Expiration	1,094	4,770,000	4358.69	56,711				3,125				(28,277)	(3,125)			0010
.072121A EEJ EURO07/07/22|.072121A|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2021	07/07/2022	07/07/2022	Expiration	67,522	9,990,000	147.95	219,780				3,778				(113,983)	(3,778)			0010

SCHEDULE DB - PART A - SECTION 2

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.E072121 SPX ASIAN07/21/2|.E072121|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	07/21/2022	Expiration	613	2,675,000	4358.69	68,378				3,767				(34,095)	(3,767)			0010
.F072121 SPX ASIAN07/21/2|.F072121|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	07/21/2022	Expiration	780	3,400,000	4358.69	91,474				5,040				(45,611)	(5,040)			0010
.N072121 SPX EURO07/21/22|.N072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	07/21/2022	Expiration	1,269	5,535,013	4358.69	156,087				8,600				(77,829)	(8,600)			0010
.G072121 SPX ASIAN07/21/2|.G072121|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2021	07/21/2022	07/21/2022	Expiration	821	3,580,000	4358.69	107,210				5,907				(53,457)	(5,907)			0010
.072221G MXEA EURO06/28/2|.072221G|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	06/28/2022	Expiration	475	1,106,764	2330.03	15,879				1,272				(7,115)	(1,272)			0010
.072221V PDLV5E EURO07/07|.072221V|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/07/2022	07/07/2022	Expiration	934	400,827	428.88	7,896				137				(4,131)	(137)			0010
.072221H MXEA EURO06/28/2|.072221H|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	06/28/2022	Expiration	920	2,143,628	2330.03	41,069				3,290				(18,402)	(3,290)			0010
.072221B MXEA ASIAN07/07/|.072221B|MXEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/07/2022	07/07/2022	Expiration	952	2,206,726	2317.99	42,840				743				(22,411)	(743)			0010
.072221A MXEA ASIAN06/28/|.072221A|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	06/28/2022	Expiration	744	1,733,542	2330.03	30,244				2,423				(13,551)	(2,423)			0010
.072221P SGIXCGMS EURO07/|.072221P|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	07/22/2021	07/21/2022	07/21/2022	Expiration	1,661	631,425	380.09	16,147				897				(8,119)	(897)			0010
.072221C MXEA ASIAN07/14/|.072221C|MXEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2022	07/14/2022	Expiration	551	1,285,896	2333.75	22,046				812				(11,304)	(812)			0010
.072221L MXEA EURO07/14/2|.072221L|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2022	07/14/2022	Expiration	869	2,028,029	2333.75	35,038				1,290				(17,966)	(1,290)			0010
.072221M MXEA EURO07/14/2|.072221M|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/14/2022	07/14/2022	Expiration	868	2,025,695	2333.75	45,344				1,670				(23,250)	(1,670)			0010
.072221N SGIXCGMS EURO07/|.072221N|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	07/22/2021	07/14/2022	07/14/2022	Expiration	1,563	591,143	378.07	16,558				610				(8,490)	(610)			0010
.072221D MXEA ASIAN07/21/|.072221D|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2022	07/21/2022	Expiration	861	1,967,772	2285.45	48,380				2,688				(24,324)	(2,688)			0010
.072221E MXEA EURO06/21/2|.072221E|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/21/2022	06/21/2022	Expiration	826	1,907,564	2309.4	33,362				2,022				(15,266)	(2,022)			0010
.072221K MXEA EURO07/07/2|.072221K|MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/07/2022	07/07/2022	Expiration	1,160	2,688,868	2317.99	60,958				1,057				(31,888)	(1,057)			0010
.072221R PDLV5E EURO07/07|.072221R|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/07/2022	07/07/2022	Expiration	3,410	1,462,761	428.88	37,154				644				(19,436)	(644)			0010
.072221I MXEA EURO06/28/2|.072221I|MXEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/28/2022	06/28/2022	Expiration	885	2,062,077	2330.03	44,843				3,593				(20,093)	(3,593)			0010
.072221F MXEA EURO06/21/2|.072221F|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	06/21/2022	06/21/2022	Expiration	1,151	2,658,119	2309.4	58,943				3,572				(26,971)	(3,572)			0010
.072221J MXEA EURO07/07/2|.072221J|MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/07/2022	07/07/2022	Expiration	437	1,012,962	2317.99	16,374				284				(8,566)	(284)			0010
.072221S PDLV5E EURO07/14|.072221S|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/22/2021	07/14/2022	07/14/2022	Expiration	2,920	1,252,589	428.88	32,192				1,186				(16,506)	(1,186)			0010
.072821G EEJ EURO07/28/22|.072821G|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	14,749	2,200,000	149.16	47,520				3,535				(23,695)	(3,535)			0010

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.072821S EEJ EUR007/14/22|.072821S|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	07/14/2022	Expiration	1,901	290,000	152.509243	6,380				238				(3,309)	(239)			0010
.A072821 SPX ASIAN07/28/2|.A072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	07/29/2022	Expiration	1,698	7,475,000	4400.64	87,458				6,505				(43,608)	(6,505)			0010
.K072821 SPX EUR007/28/22|.K072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	1,812	7,975,016	4400.64	220,908				16,431				(110,149)	(16,431)			0010
.072821F EEJ EUR007/28/22|.072821F|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	7,207	1,075,000	149.16	22,145				1,647				(11,042)	(1,647)			0010
.B072821 SPX ASIAN07/28/2|.B072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	07/29/2022	Expiration	452	1,990,000	4400.64	41,392				3,079				(20,639)	(3,079)			0010
.072821T EEJ EUR007/28/22|.072821T|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	1,273	190,000	149.16	6,080				452				(3,032)	(452)			0010
.I072821 SPX EUR007/28/22|.I072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	2,781	12,239,984	4400.64	287,640				21,395				(143,424)	(21,395)			0010
.072821Q EEJ EUR007/28/22|.072821Q|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	10,592	1,580,000	149.16	46,768				3,479				(23,320)	(3,479)			0010
.072821I EEJ EUR007/28/22|.072821I|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	4,894	730,000	149.16	17,739				1,319				(8,845)	(1,319)			0010
.J072821 SPX EUR007/28/22|.J072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	2,576	11,340,009	4400.64	292,572				21,762				(145,883)	(21,762)			0010
.072821H EEJ EUR007/28/22|.072821H|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	17,430	2,600,000	149.16	58,760				4,371				(29,299)	(4,371)			0010
.072821R EEJ EUR007/14/22|.072821R|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	07/14/2022	Expiration	10,186	1,515,000	148.719178	49,692				1,851				(25,772)	(1,851)			0010
.G072821 SPX EUR007/28/22|.G072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	1,287	5,664,988	4400.64	99,138				7,374				(49,432)	(7,374)			0010
.M072821 SPX EUR007/28/22|.M072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	1,286	5,660,015	4400.64	170,932				12,714				(85,231)	(12,714)			0010
.072821C EEJ EUR007/28/22|.072821C|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	7,475	1,115,000	149.16	12,823				954				(6,394)	(954)			0010
.072821U EEJ EUR007/28/22|.072821U|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	10,735	1,620,000	150.905172	43,416				3,229				(21,648)	(3,229)			0010
.E072821 SPX ASIAN07/28/2|.E072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	07/29/2022	Expiration	735	3,235,000	4400.64	96,727				7,195				(48,230)	(7,195)			0010
.F072821 SPX EUR007/28/22|.F072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	5,259	23,144,990	4400.64	277,740				20,658				(138,487)	(20,658)			0010
.072821J EEJ EUR007/28/22|.072821J|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	14,983	2,235,000	149.16	56,099				4,173				(27,972)	(4,173)			0010
.072821W EEJ EUR007/28/22|.072821W|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	4,313	655,000	151.859796	15,851				1,179				(7,904)	(1,179)			0010
.C072821 SPX ASIAN07/28/2|.C072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	07/29/2022	Expiration	683	3,010,000	4400.64	71,337				5,306				(35,570)	(5,306)			0010
.L072821 SPX EUR007/28/22|.L072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	3,707	16,315,021	4400.64	471,504				35,071				(235,102)	(35,071)			0010
.072821K EEJ EUR007/28/22|.072821K|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	13,609	2,030,000	149.16	52,374				3,896				(26,115)	(3,896)			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)
.N072821 SPX EURO07/28/22|.N072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	2,206	9,710,012	4400.64	318,488				23,689				(158,805)	(23,689)			0010
.D072821 SPX ASIAN07/28/2|.D072821|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2022	07/29/2022	Expiration	1,442	6,350,000	4400.64	170,180				12,658				(84,856)	(12,658)			0010
.072821V EEJ EURO07/28/22|.072821V|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	1,684	255,000	151.337736	6,528				486				(3,255)	(486)			0010
.072821L EEJ EURO07/28/22|.072821L|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	6,234	930,000	149.16	24,645				1,833				(12,289)	(1,833)			0010
.072821B EEJ EURO07/14/22|.072821B|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	07/14/2022	Expiration	26,071	3,875,000	148.63	110,050				4,099				(57,075)	(4,099)			0010
.072821M EEJ EURO07/28/22|.072821M|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	9,654	1,440,000	149.16	38,880				2,892				(19,386)	(2,892)			0010
.072821A EEJ EURO07/14/22|.072821A|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/14/2022	07/14/2022	Expiration	40,099	5,960,000	148.63	123,372				4,596				(63,984)	(4,596)			0010
.072821Z EEJ EURO07/28/22|.072821Z|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	3,690	570,000	154.440264	10,374				772				(5,173)	(772)			0010
.H072821 SPX EURO07/28/22|.H072821|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/28/2021	07/28/2022	07/29/2022	Expiration	1,923	8,464,983	4400.64	181,998				13,537				(90,748)	(13,537)			0010
.072821Y EEJ EURO07/28/22|.072821Y|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	3,379	520,000	153.888372	10,088				750				(5,030)	(750)			0010
.072821P EEJ EURO07/28/22|.072821P|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	2,547	380,000	149.16	10,944				814				(5,457)	(814)			0010
.072821O EEJ EURO07/28/22|.072821O|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	16,023	2,390,000	149.16	66,920				4,978				(33,368)	(4,978)			0010
.072821E EEJ EURO07/28/22|.072821E|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	3,687	550,000	149.16	10,450				777				(5,211)	(777)			0010
.072821X EEJ EURO07/28/22|.072821X|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	7,736	1,180,000	152.5161	26,668				1,984				(13,297)	(1,984)			0010
.072821N EEJ EURO07/28/22|.072821N|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	972	145,000	149.16	4,002				298				(1,995)	(298)			0010
.072821D EEJ EURO07/28/22|.072821D|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/28/2021	07/28/2022	07/29/2022	Expiration	13,944	2,080,000	149.16	37,024				2,754				(18,461)	(2,754)			0010
.072921A SGIXCGMS EURO07/|.072921A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	07/29/2021	07/28/2022	07/29/2022	Expiration	1,984	757,796	381.79	19,412				1,456				(9,760)	(1,456)			0010
.080921A EEJ EURO07/21/22|.080921A|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	07/21/2022	07/21/2022	Expiration	41,113	6,105,000	148.49	123,932				7,205				(65,208)	(7,205)			0010
.080921M EEJ EURO08/08/22|.080921M|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	14,979	2,225,000	148.54	58,963				1,140				(34,531)	(1,140)			0010
.M080921 SPX EURO08/08/22|.M080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	2,553	11,320,000	4432.35	312,092				6,035				(182,772)	(6,035)			0010
.080921Y EEJ EURO08/08/22|.080921Y|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	3,640	560,000	153.81317	10,136				196				(5,936)	(196)			0010
.N080921 SPX EURO08/08/22|.N080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	4,872	21,595,000	4432.35	620,856				12,006				(363,595)	(12,006)			0010
.080921X EEJ EURO08/08/22|.080921X|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	1,957	300,000	153.263572	5,790				112				(3,391)	(112)			0010

SCHEDULE DB - PART A - SECTION 2

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.O080921 SPX EUR008/08/22|.O080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	1,421	6,300,000	4432.35	188,307				3,641				(110,279)	(3,641)			0010
.P080921 SPX EUR008/08/22|.P080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	1,514	6,715,000	4432.35	211,254				4,085				(123,718)	(4,085)			0010
.080921J EEJ EUR008/08/22|.080921J|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	6,294	935,000	148.54	22,721				439				(13,306)	(439)			0010
.K080921 SPX EUR008/08/22|.K080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	1,916	8,495,000	4432.35	203,455				3,934				(119,151)	(3,934)			0010
.080921O EEJ EUR008/08/22|.080921O|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	44,297	6,580,000	148.54	184,240				3,563				(107,897)	(3,563)			0010
.080921U EEJ EUR008/08/22|.080921U|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	4,828	730,000	151.184012	17,739				343				(10,389)	(343)			0010
.080921D EEJ EUR008/08/22|.080921D|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	42,480	6,310,000	148.54	112,949				2,184				(66,147)	(2,184)			0010
.A080921 SPX ASIAN08/09/2|.A080921|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	08/09/2022	Expiration	419	1,860,000	4432.35	36,642				808				(21,400)	(808)			0010
.L080921 SPX EUR008/08/22|.L080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	1,692	7,500,000	4432.35	195,750				3,785				(114,638)	(3,785)			0010
.080921W EEJ EUR008/08/22|.080921W|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	1,216	185,000	152.134668	4,052				78				(2,373)	(78)			0010
.080921N EEJ EUR008/08/22|.080921N|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	3,601	535,000	148.54	14,499				280				(8,491)	(280)			0010
.080921K EEJ EUR008/08/22|.080921K|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	17,470	2,595,000	148.54	65,135				1,260				(38,145)	(1,260)			0010
.B080921 SPX ASIAN08/09/2|.B080921|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	08/09/2022	Expiration	785	3,480,000	4432.35	80,736				1,779				(47,152)	(1,779)			0010
.C080921 SPX ASIAN08/09/2|.C080921|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	08/09/2022	Expiration	1,480	6,560,000	4432.35	171,872				3,788				(100,377)	(3,788)			0010
.080921C EEJ EUR008/08/22|.080921C|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	5,957	885,000	148.54	14,426				279				(8,448)	(279)			0010
.080921L EEJ EUR008/08/22|.080921L|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	31,136	4,625,000	148.54	119,325				2,307				(69,881)	(2,307)			0010
.080921B EEJ EUR007/21/22|.080921B|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	07/21/2022	07/21/2022	Expiration	27,308	4,055,000	148.49	108,269				6,295				(56,967)	(6,295)			0010
.080921V EEJ EUR008/08/22|.080921V|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	6,123	930,000	151.867296	20,925				405				(12,254)	(405)			0010
.080921S EEJ EUR008/08/22|.080921S|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	2,501	375,000	149.921422	10,425				202				(6,105)	(202)			0010
.D080921 SPX ASIAN08/09/2|.D080921|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2022	08/09/2022	Expiration	565	2,505,000	4432.35	71,393				1,573				(41,695)	(1,573)			0010
.G080921 SPX EUR008/08/22|.G080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	7,791	34,535,000	4432.35	417,183				8,067				(244,317)	(8,067)			0010
.080921G EEJ EUR008/08/22|.080921G|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	21,240	3,155,000	148.54	68,148				1,318				(39,910)	(1,318)			0010
.080921T EEJ EUR008/08/22|.080921T|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	4,378	660,000	150.738392	16,830				325				(9,856)	(325)			0010

SCHEDULE DB - PART A - SECTION 2

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.H080921 SPX EUR008/08/22|.H080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	1,904	8,440,000	4432.35	148,628				2,874				(87,042)	(2,874)			0010
.E080921 SPX ASIAN08/09/2|.E080921|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/09/2021	08/09/2022	08/09/2022	Expiration	737	3,270,000	4432.35	99,408				2,191				(58,056)	(2,191)			0010
.080921E EEJ EUR008/08/22|.080921E|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	6,530	970,000	148.54	18,139				351				(10,623)	(351)			0010
.080921I EEJ EUR008/08/22|.080921I|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	3,702	550,000	148.54	12,925				250				(7,569)	(250)			0010
.080921Q EEJ EUR008/08/22|.080921Q|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	3,433	510,000	148.54	16,320				316				(9,558)	(316)			0010
.Q080921 SPX EUR008/08/22|.Q080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	2,010	8,910,000	4432.35	297,683				5,756				(174,334)	(5,756)			0010
.080921P EEJ EUR008/08/22|.080921P|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	24,875	3,695,000	148.54	108,633				2,101				(63,619)	(2,101)			0010
.080921F EEJ EUR008/08/22|.080921F|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	9,997	1,485,000	148.54	30,443				589				(17,828)	(589)			0010
.080921Z SPX ASIAN08/09/2|.080921Z|SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	08/09/2021	08/09/2022	08/09/2022	Expiration	1,781	7,895,000	4432.35	91,582				2,018				(53,486)	(2,018)			0010
.080921H EEJ EUR008/08/22|.080921H|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/09/2021	08/08/2022	08/09/2022	Expiration	26,726	3,970,000	148.54	89,722				1,735				(52,544)	(1,735)			0010
.I080921 SPX EUR008/08/22|.I080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	2,335	10,350,000	4432.35	220,766				4,269				(129,288)	(4,269)			0010
.J080921 SPX EUR008/08/22|.J080921|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	08/09/2022	Expiration	1,850	8,200,000	4432.35	186,140				3,599				(109,010)	(3,599)			0010
.081021E PDLV5E EUR007/28|.081021E|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/28/2022	07/29/2022	Expiration	4,426	1,913,291	432.19	45,919				3,542				(23,747)	(3,542)			0010
.081021H PDLV5E EUR007/21|.081021H|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/21/2022	07/21/2022	Expiration	1,442	619,961	429.85	12,523				730				(6,608)	(730)			0010
.081021B SGIXCGMS EUR008/|.081021B|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	08/10/2021	08/08/2022	08/09/2022	Expiration	2,599	998,230	384.01	24,461				474				(14,365)	(474)			0010
.081021D PDLV5E EUR007/21|.081021D|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/10/2021	07/21/2022	07/21/2022	Expiration	3,671	1,578,145	429.85	41,821				2,439				(22,069)	(2,439)			0010
.T081621 SPX EUR008/15/22|.T081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,200	5,380,000	4479.71	206,861				206,861				(69,662)	(206,861)			0010
.WI081621 SPX EUR008/15/22|.WI081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	8,400	37,630,000	4479.71	1,644,807				1,644,807				(614,375)	(1,644,807)			0010
.C081621 EEJ EUR008/15/22|.C081621|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	24,181	3,610,000	149.29	115,520				115,520				15,611	(115,520)			0010
.X081621 SPX EUR008/15/22|.X081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	858	3,845,000	4479.71	182,638				182,638				(73,377)	(182,638)			0010
.V081621 SPX EUR008/15/22|.V081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	620	2,780,000	4479.71	119,179				119,179				(43,844)	(119,179)			0010
.U081621 SPX EUR008/15/22|.U081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,887	8,455,000	4479.71	332,789				332,789				(114,326)	(332,789)			0010
.0816210 EEJ EUR008/15/22|.0816210|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	1,071	160,000	149.29	4,416				171				(2,586)	(171)			0010

SCHEDULE DB - PART A - SECTION 2

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.081621T EEJ EURO07/28/22|.081621T|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	07/29/2022	Expiration	3,257	500,000	153.470724	9,800				769				(5,156)	(769)			0010
.081621C EEJ EURO08/15/22|.081621C|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	1,942	290,000	149.29	4,756				184				(2,785)	(184)			0010
.L081621 SPX EURO08/15/22|.L081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,119	5,015,000	4479.71	85,205				3,295				(49,899)	(3,295)			0010
.081621P EEJ EURO08/15/22|.081621P|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	18,387	2,745,000	149.29	76,860				2,972				(45,012)	(2,972)			0010
.081621Q EEJ EURO08/15/22|.081621Q|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	1,138	170,000	149.29	4,896				189				(2,867)	(189)			0010
.081621F EEJ EURO08/15/22|.081621F|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	12,191	1,820,000	149.29	38,038				1,471				(22,276)	(1,471)			0010
.081621A EEJ EURO07/28/22|.081621A|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	07/29/2022	Expiration	47,365	7,065,000	149.16	149,778				11,756				(78,808)	(11,756)			0010
.N081621 SPX EURO08/15/22|.N081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,569	7,030,000	4479.71	159,511				6,169				(93,415)	(6,169)			0010
.081621L EEJ EURO08/15/22|.081621L|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	10,348	1,545,000	149.29	39,861				1,542				(23,344)	(1,542)			0010
.M081621 SPX EURO08/15/22|.M081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,913	8,570,000	4479.71	182,627				7,063				(106,953)	(7,063)			0010
.081621U EEJ EURO08/15/22|.081621U|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	5,425	810,000	149.29	25,920				1,002				(15,180)	(1,002)			0010
.081621B EEJ EURO07/28/22|.081621B|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	07/29/2022	Expiration	34,526	5,150,000	149.16	139,050				10,914				(73,163)	(10,914)			0010
.081621E EEJ EURO08/15/22|.081621E|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	904	135,000	149.29	2,606				101				(1,526)	(101)			0010
.081621N EEJ EURO08/15/22|.081621N|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	2,043	305,000	149.29	8,235				318				(4,823)	(318)			0010
.081621X EEJ EURO08/15/22|.081621X|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	6,336	960,000	151.514421	24,480				947				(14,336)	(947)			0010
.081621D EEJ EURO08/15/22|.081621D|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	33,692	5,030,000	149.29	90,540				3,502				(53,023)	(3,502)			0010
.081621W EEJ EURO08/15/22|.081621W|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	2,753	415,000	150.708255	11,496				445				(6,732)	(445)			0010
.081621M EEJ EURO08/15/22|.081621M|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	4,889	730,000	149.29	19,345				748				(11,329)	(748)			0010
.K081621 SPX EURO08/15/22|.K081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	5,424	24,300,000	4479.71	288,198				11,146				(168,779)	(11,146)			0010
.E081621 SPX ASIAN08/15/22|.E081621|SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	08/15/2022	Expiration	1,760	7,885,000	4479.71	90,236				3,490				(52,845)	(3,490)			0010
.081621Y EEJ EURO08/15/22|.081621Y|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	12,575	1,910,000	151.887646	46,795				1,810				(27,405)	(1,810)			0010
.081621I EEJ EURO08/15/22|.081621I|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	870	130,000	149.29	3,055				118				(1,789)	(118)			0010
.R081621 SPX EURO08/15/22|.R081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,094	4,905,000	4479.71	147,444				5,702				(86,349)	(5,702)			0010

SCHEDULE DB - PART A - SECTION 2

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.I081621 SPX ASIAN08/15/2|.I081621|SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	08/15/2022	Expiration	507	2,275,000	4479.71	63,538				2,457				(37,210)	(2,457)			0010
.S081621 SPX EUR008/15/22|.S081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,461	6,545,000	4479.71	215,985				8,353				(126,488)	(8,353)			0010
.081621K EEJ EUR008/15/22|.081621K|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	16,645	2,485,000	149.29	62,374				2,412				(36,528)	(2,412)			0010
.081621S EEJ EUR007/28/22|.081621S|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	07/28/2022	07/29/2022	Expiration	3,774	570,000	151.009584	14,763				1,159				(7,768)	(1,159)			0010
.P081621 SPX EUR008/15/22|.P081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	2,689	12,050,000	4479.71	330,773				12,792				(193,712)	(12,792)			0010
.J081621 SPX ASIAN08/15/2|.J081621|SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	08/15/2022	Expiration	475	2,130,000	4479.71	63,836				2,469				(37,385)	(2,469)			0010
.Q081621 SPX EUR008/15/22|.Q081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	3,852	17,260,000	4479.71	498,124				19,264				(291,719)	(19,264)			0010
.081621Z EEJ EUR008/15/22|.081621Z|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	8,356	1,275,000	152.57438	28,943				1,119				(16,950)	(1,119)			0010
.081621G EEJ EUR008/15/22|.081621G|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	3,014	450,000	149.29	9,945				385				(5,824)	(385)			0010
.A081621 EEJ EUR008/15/22|.A081621|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	2,173	335,000	154.112067	6,399				247				(3,747)	(247)			0010
.081621H EEJ EUR008/15/22|.081621H|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	8,841	1,320,000	149.29	29,832				1,154				(17,471)	(1,154)			0010
.081621J EEJ EUR008/15/22|.081621J|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	4,052	605,000	149.29	14,762				571				(8,645)	(571)			0010
.Q081621 SPX EUR008/15/22|.Q081621|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/16/2021	08/15/2022	08/15/2022	Expiration	1,482	6,640,000	4479.71	161,950				6,263				(94,843)	(6,263)			0010
.081621R EEJ EUR008/15/22|.081621R|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	6,932	1,035,000	149.29	30,636				1,185				(17,942)	(1,185)			0010
.B081621 EEJ EUR008/15/22|.B081621|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/16/2021	08/15/2022	08/15/2022	Expiration	2,749	425,000	154.574866	7,693				298				(4,505)	(298)			0010
.F081621 SPX ASIAN08/15/2|.F081621|SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	08/15/2022	Expiration	453	2,030,000	4479.71	39,829				1,540				(23,325)	(1,540)			0010
.H081621 SPX ASIAN08/15/2|.H081621|SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	08/15/2022	Expiration	676	3,030,000	4479.71	79,583				3,078				(46,607)	(3,078)			0010
.G081621 SPX ASIAN08/15/2|.G081621|SPX ASIAN 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2021	08/15/2022	08/15/2022	Expiration	623	2,795,000	4479.71	66,680				2,579				(39,050)	(2,579)			0010
.081721A SGIXCGMS EURO08/|.081721A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/17/2021	08/15/2022	08/15/2022	Expiration	2,049	790,984	385.97	18,280				709				(10,735)	(709)			0010
.E082321 SPX EUR008/22/22|.E082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	4,949	22,170,000	4479.53	269,144				15,613				(157,620)	(15,613)			0010
.082321C EEJ EUR008/08/22|.082321C|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	22,889	3,400,000	148.54	70,040				1,409				(42,668)	(1,409)			0010
.082321D EEJ EUR008/08/22|.082321D|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	5,049	750,000	148.54	17,400				350				(10,600)	(350)			0010
.082321E EEJ EUR008/08/22|.082321E|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	6,732	1,000,000	148.54	26,500				533				(16,144)	(533)			0010

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.0823210 EEJ EUR008/22/22|.0823210|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	8,388	1,250,000	149.02	27,750				1,610				(16,251)	(1,610)			0010
.082321F EEJ EUR008/08/22|.082321F|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	2,187	325,000	148.54	9,003				181				(5,484)	(181)			0010
.0823210 EEJ EUR008/22/22|.0823210|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	13,421	2,000,000	149.02	47,200				2,738				(27,642)	(2,738)			0010
.082321P EEJ EUR008/22/22|.082321P|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	15,098	2,250,000	149.02	50,850				2,950				(29,780)	(2,950)			0010
.082321S EEJ EUR008/22/22|.082321S|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	18,453	2,750,000	149.02	71,225				4,132				(41,712)	(4,132)			0010
.082321A EEJ EUR008/08/22|.082321A|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	5,890	875,000	148.54	16,188				326				(9,861)	(326)			0010
.082321G EEJ EUR008/08/22|.082321G|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	4,712	700,000	148.54	20,370				410				(12,409)	(410)			0010
.082321M EEJ EUR008/22/22|.082321M|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	6,710	1,000,000	149.02	20,600				1,195				(12,064)	(1,195)			0010
.D082321 SPX ASIAN08/23/2|.D082321|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2022	08/23/2022	Expiration	828	3,710,000	4479.53	112,895				6,842				(65,933)	(6,842)			0010
.082321H EEJ EUR008/08/22|.082321H|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	2,861	425,000	148.54	13,005				262				(7,923)	(262)			0010
.082321L EEJ EUR008/22/22|.082321L|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	16,776	2,500,000	149.02	48,250				2,799				(28,257)	(2,799)			0010
.082321R EEJ EUR008/22/22|.082321R|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	21,809	3,250,000	149.02	81,900				4,751				(47,964)	(4,751)			0010
.082321B EEJ EUR008/08/22|.082321B|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	4,207	625,000	148.54	12,188				245				(7,425)	(245)			0010
.082321Z SPX ASIAN08/23/2|.082321Z|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2022	08/23/2022	Expiration	1,564	7,010,000	4479.53	82,157				4,979				(47,982)	(4,979)			0010
.082321I EEJ EUR008/08/22|.082321I|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	2,512	375,000	149.2827	11,550				232				(7,036)	(232)			0010
.082321K EEJ EUR008/22/22|.082321K|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	26,842	4,000,000	149.02	72,000				4,177				(42,166)	(4,177)			0010
.A082321 SPX ASIAN08/23/2|.A082321|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2022	08/23/2022	Expiration	856	3,835,000	4479.53	82,913				5,025				(48,423)	(5,025)			0010
.082321U EEJ EUR008/22/22|.082321U|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	25,164	3,750,000	149.02	105,375				6,113				(61,711)	(6,113)			0010
.F082321 SPX EUR008/22/22|.F082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	978	4,385,000	4479.53	77,527				4,497				(45,402)	(4,497)			0010
.082321T EEJ EUR008/22/22|.082321T|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	8,388	1,250,000	149.02	33,875				1,965				(19,838)	(1,965)			0010
.082321J EEJ EUR008/08/22|.082321J|EEJ EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/08/2022	08/09/2022	Expiration	2,958	450,000	152.10496	10,260				206				(6,250)	(206)			0010
.K082321 SPX EUR008/22/22|.K082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	4,056	18,170,000	4479.53	528,929				30,684				(309,759)	(30,684)			0010
.B082321 SPX ASIAN08/23/2|.B082321|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2022	08/23/2022	Expiration	456	2,045,000	4479.53	50,634				3,069				(29,571)	(3,069)			0010

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.082321V EEJ EURO08/22/22|.082321V|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	21,809	3,250,000	149.02	95,875				5,562				(56,148)	(5,562)			0010
.C082321 SPX ASIAN08/23/2|.C082321|SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2022	08/23/2022	Expiration	1,153	5,165,000	4479.53	139,248				8,439				(81,324)	(8,439)			0010
.J082321 SPX EURO08/22/22|.J082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	1,787	8,005,000	4479.53	223,500				12,965				(130,889)	(12,965)			0010
.082321W EEJ EURO08/22/22|.082321W|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	6,397	970,000	151.62785	23,765				1,379				(13,918)	(1,379)			0010
.L082321 SPX EURO08/22/22|.L082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	1,125	5,040,000	4479.53	155,635				9,029				(91,145)	(9,029)			0010
.I082321 SPX EURO08/22/22|.I082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	1,987	8,905,000	4479.53	229,838				13,333				(134,601)	(13,333)			0010
.082321Y EEJ EURO08/22/22|.082321Y|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	5,002	770,000	153.93766	14,553				844				(8,523)	(844)			0010
.082321N EEJ EURO08/22/22|.082321N|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	10,065	1,500,000	149.02	31,650				1,836				(18,535)	(1,836)			0010
.082321X EEJ EURO08/22/22|.082321X|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2021	08/22/2022	08/22/2022	Expiration	6,234	950,000	152.37295	21,470				1,246				(12,574)	(1,246)			0010
.G082321 SPX EURO08/22/22|.G082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	2,170	9,725,000	4479.53	209,379				12,146				(122,620)	(12,146)			0010
.H082321 SPX EURO08/22/22|.H082321|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	08/22/2022	Expiration	1,649	7,390,000	4479.53	173,887				10,087				(101,834)	(10,087)			0010
.082421I MXEA EURO08/15/2|.082421I|MXEA EURO 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/15/2022	08/15/2022	Expiration	806	1,904,385	2362.76	34,400				1,360				(20,601)	(1,360)			0010
.082421C MXEA ASIAN08/16/|.082421C|MXEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/16/2022	08/16/2022	Expiration	624	1,474,362	2362.76	27,924				1,180				(16,676)	(1,180)			0010
.082421P PDLV5E EURO08/15|.082421P|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	08/15/2022	08/15/2022	Expiration	4,402	1,927,263	437.79	39,316				1,555				(23,545)	(1,555)			0010
.082421D MXEA ASIAN08/23/|.082421D|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/23/2022	08/23/2022	Expiration	573	1,339,823	2338.26	29,985				1,822				(17,560)	(1,822)			0010
.082421X PDLV5E EURO08/08|.082421X|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	08/08/2022	08/09/2022	Expiration	1,203	520,748	432.81	10,259				207				(6,268)	(207)			0010
.0824210 PDLV5E EURO08/08|.0824210|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/24/2021	08/08/2022	08/09/2022	Expiration	2,711	1,173,481	432.81	30,158				608				(18,425)	(608)			0010
.082421B MXEA ASIAN08/09/|.082421B|MXEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/09/2022	08/09/2022	Expiration	901	2,113,548	2345.78	46,888				1,078				(28,564)	(1,078)			0010
.082421L MXEA EURO08/22/2|.082421L|MXEA EURO 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/22/2022	08/22/2022	Expiration	863	2,017,918	2338.26	52,522				3,055				(30,844)	(3,055)			0010
.082421M SGIXCGMS EURO08/|.082421M|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/24/2021	08/22/2022	08/22/2022	Expiration	1,477	568,373	384.67	14,258				829				(8,373)	(829)			0010
.082421F MXEA EURO07/28/2|.082421F|MXEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	07/28/2022	07/29/2022	Expiration	730	1,689,330	2314.15	46,311				3,721				(24,947)	(3,721)			0010
.082421G MXEA EURO08/08/2|.082421G|MXEA EURO 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/08/2022	08/09/2022	Expiration	1,000	2,345,780	2345.78	44,300				894				(27,065)	(894)			0010
.082421K MXEA EURO08/22/2|.082421K|MXEA EURO 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/22/2022	08/22/2022	Expiration	860	2,010,904	2338.26	40,876				2,378				(24,005)	(2,378)			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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.082421E MXEA EUR007/28/2|.082421E|MXEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2021	07/28/2022	07/29/2022	Expiration	1,031	2,385,889	2314.15	47,694				3,833				(25,692)	(3,833)			0010
.082421A MXEA ASIAN07/28/|.082421A|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2021	07/28/2022	07/29/2022	Expiration	802	1,855,948	2314.15	48,673				3,911				(26,220)	(3,911)			0010
.082421H MXEA EUR008/08/2|.082421H|MXEA EURO 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2021	08/08/2022	08/09/2022	Expiration	1,302	3,054,206	2345.78	76,258				1,538				(46,590)	(1,538)			0010
.082421J MXEA EUR008/15/2|.082421J|MXEA EURO 08/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2021	08/15/2022	08/15/2022	Expiration	851	2,010,709	2362.76	46,950				1,857				(28,117)	(1,857)			0010
.083021T EEJ EUR008/15/22|.083021T|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	08/15/2022	Expiration	2,183	335,000	153.455191	7,337				295				(4,469)	(295)			0010
.E083021 SPX ASIAN08/30/2|.E083021|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	08/30/2022	Expiration	686	3,110,011	4528.79	70,908				5,665				(41,412)	(5,665)			0010
.083021H EEJ EUR008/29/22|.083021H|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	6,289	945,000	150.25	20,885				1,615				(12,231)	(1,615)			0010
.J083021 SPX EUR008/29/22|.J083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	1,350	6,115,000	4528.79	108,236				8,372				(63,387)	(8,372)			0010
.083021G EEJ EUR008/29/22|.083021G|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	7,620	1,145,000	150.25	24,160				1,869				(14,149)	(1,869)			0010
.I083021 SPX EUR008/29/22|.I083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	5,891	26,680,000	4528.79	325,496				25,176				(190,622)	(25,176)			0010
.F083021 SPX ASIAN08/30/2|.F083021|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	08/30/2022	Expiration	2,073	9,389,993	4528.79	249,774				19,954				(145,874)	(19,954)			0010
.D083021 SPX ASIAN08/30/2|.D083021|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	08/30/2022	Expiration	341	1,544,997	4528.79	31,673				2,530				(18,497)	(2,530)			0010
.083021L EEJ EUR008/29/22|.083021L|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	7,520	1,130,000	150.25	28,476				2,203				(16,677)	(2,203)			0010
.083021X EEJ EUR008/29/22|.083021X|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	5,276	800,000	151.617275	22,320				1,726				(13,071)	(1,726)			0010
.C083021 SPX ASIAN08/30/2|.C083021|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	08/30/2022	Expiration	1,759	7,969,991	4528.79	92,452				7,386				(53,994)	(7,386)			0010
.083021M EEJ EUR008/29/22|.083021M|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	18,003	2,705,000	150.25	69,789				5,398				(40,871)	(5,398)			0010
.083021B EEJ EUR008/15/22|.083021B|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	08/15/2022	Expiration	58,543	8,740,000	149.29	251,712				10,126				(153,342)	(10,126)			0010
.083021V EEJ EUR008/29/22|.083021V|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	998	150,000	150.25	4,800				371				(2,811)	(371)			0010
.K083021 SPX EUR008/29/22|.K083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	2,479	11,230,000	4528.79	240,322				18,588				(140,741)	(18,588)			0010
.L083021 SPX EUR008/29/22|.L083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	897	4,065,000	4528.79	93,089				7,200				(54,516)	(7,200)			0010
.Q083021 SPX EUR008/29/22|.Q083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	1,132	5,130,000	4528.79	157,491				12,182				(92,232)	(12,182)			0010
.083021Z EEJ EUR008/29/22|.083021Z|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	1,598	245,000	153.300075	5,733				443				(3,357)	(443)			0010
.083021N EEJ EUR008/29/22|.083021N|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	1,697	255,000	150.25	6,860				531				(4,017)	(531)			0010

SCHEDULE DB - PART A - SECTION 2

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.P083021 SPX EUR008/29/22|.P083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	5,706	25,845,000	4528.79	746,921				57,773				(437,423)	(57,773)			0010
.A083021 EEJ EUR008/29/22|.A083021|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	8,882	1,365,000	153.6757	30,576				2,365				(17,906)	(2,365)			0010
.083021A EEJ EUR008/15/22|.083021A|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	08/15/2022	Expiration	65,141	9,725,000	149.29	212,005				8,529				(129,152)	(8,529)			0010
.083021C EEJ EUR008/29/22|.083021C|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	1,397	210,000	150.25	3,486				270				(2,042)	(270)			0010
.083021D EEJ EUR008/29/22|.083021D|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	15,840	2,380,000	150.25	42,602				3,295				(24,949)	(3,295)			0010
.083021P EEJ EUR008/29/22|.083021P|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	21,198	3,185,000	150.25	91,728				7,095				(53,719)	(7,095)			0010
.083021Y EEJ EUR008/29/22|.083021Y|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	10,406	1,590,000	152.789225	39,273				3,038				(23,000)	(3,038)			0010
.083021E EEJ EUR008/29/22|.083021E|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	2,329	350,000	150.25	6,580				509				(3,853)	(509)			0010
.083021O EEJ EUR008/29/22|.083021O|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	7,886	1,185,000	150.25	33,180				2,566				(19,431)	(2,566)			0010
.083021K EEJ EUR008/29/22|.083021K|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	5,357	805,000	150.25	19,642				1,519				(11,503)	(1,519)			0010
.083021F EEJ EUR008/29/22|.083021F|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	10,349	1,555,000	150.25	31,256				2,418				(18,304)	(2,418)			0010
.G083021 SPX ASIAN08/30/2|.G083021|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	08/30/2022	Expiration	426	1,929,989	4528.79	54,426				4,348				(31,786)	(4,348)			0010
.083021Q EEJ EUR008/29/22|.083021Q|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	12,279	1,845,000	150.25	54,428				4,210				(31,875)	(4,210)			0010
.B083021 EEJ EUR008/29/22|.B083021|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	4,083	635,000	155.493725	11,621				899				(6,805)	(899)			0010
.083021J EEJ EUR008/29/22|.083021J|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	13,943	2,095,000	150.25	49,233				3,808				(28,832)	(3,808)			0010
.C083021 SPX EUR008/29/22|.C083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	2,460	11,145,000	4528.79	308,717				23,879				(180,795)	(23,879)			0010
.M083021 SPX EUR008/29/22|.M083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	1,798	8,145,000	4528.79	199,553				15,435				(116,865)	(15,435)			0010
.083021I EEJ EUR008/29/22|.083021I|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	8,985	1,350,000	150.25	30,645				2,370				(17,947)	(2,370)			0010
.083021R EEJ EUR008/29/22|.083021R|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/29/2022	08/29/2022	Expiration	1,264	190,000	150.25	5,795				448				(3,394)	(448)			0010
.H083021 SPX ASIAN08/30/2|.H083021|SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/30/2021	08/30/2022	08/30/2022	Expiration	648	2,935,018	4528.79	90,692				7,245				(52,966)	(7,245)			0010
.083021S EEJ EUR008/15/22|.083021S|EEJ EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/30/2021	08/15/2022	08/15/2022	Expiration	3,606	545,000	151.111338	15,369				618				(9,363)	(618)			0010
.N083021 SPX EUR008/29/22|.N083021|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	08/30/2021	08/29/2022	08/29/2022	Expiration	2,168	9,820,000	4528.79	258,266				19,976				(151,250)	(19,976)			0010
.083121K SGIXCGMS EUR008/|.083121K|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	08/31/2021	08/29/2022	08/29/2022	Expiration	943	362,213	384.05	9,016				699				(5,295)	(699)			0010

SCHEDULE DB - PART A - SECTION 2

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.090721C EEJ EUR09/07/22|.090721C|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	3,937	590,000	149.86	9,558				158			(6,398)	(159)			0010
.M090721 SPX EUR09/07/22|.M090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	3,234	14,620,000	4520.03	314,330				5,196			(210,419)	(5,196)			0010
.090721P EEJ EUR09/07/22|.090721P|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	49,412	7,405,000	149.86	214,005				3,537			(143,259)	(3,537)			0010
.090721D EEJ EUR09/07/22|.090721D|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	28,926	4,335,000	149.86	78,030				1,290			(52,235)	(1,290)			0010
.0907210 EEJ EUR09/07/22|.0907210|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	17,849	2,675,000	149.86	75,168				1,242			(50,319)	(1,242)			0010
.L090721 SPX EUR09/07/22|.L090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	1,796	8,120,000	4520.03	142,506				2,355			(95,397)	(2,355)			0010
.090721E EEJ EUR09/07/22|.090721E|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	10,676	1,600,000	149.86	29,920				495			(20,029)	(495)			0010
.090721Q EEJ EUR09/07/22|.090721Q|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	27,158	4,070,000	149.86	120,065				1,985			(80,374)	(1,985)			0010
.N090721 SPX EUR09/07/22|.N090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	1,961	8,865,000	4520.03	206,820				3,419			(138,450)	(3,419)			0010
.090721F EEJ EUR09/07/22|.090721F|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	13,712	2,055,000	149.86	41,922				693			(28,063)	(693)			0010
.0090721 SPX EUR09/07/22|.0090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	4,653	21,035,000	4520.03	531,765				8,790			(355,975)	(8,790)			0010
.P090721 SPX EUR09/07/22|.P090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	1,314	5,940,000	4520.03	157,351				2,601			(105,334)	(2,601)			0010
.090721X EEJ EUR09/07/22|.090721X|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	7,283	1,110,000	152.392634	27,417				453			(18,354)	(453)			0010
.090721N EEJ EUR09/07/22|.090721N|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	6,572	985,000	149.86	26,694				441			(17,869)	(441)			0010
.090721U EEJ EUR09/07/22|.090721U|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	1,067	160,000	149.86	5,136				85			(3,438)	(85)			0010
.S090721 SPX EUR09/07/22|.S090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	1,435	6,490,000	4520.03	194,960				3,222			(130,510)	(3,222)			0010
.H090721 SPX ASIAN09/07/2|.H090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	917	4,145,000	4520.03	118,340				1,956			(79,219)	(1,956)			0010
.F090721 SPX ASIAN09/07/2|.F090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	1,246	5,635,000	4520.03	138,114				2,283			(92,456)	(2,283)			0010
.090721I EEJ EUR09/07/22|.090721I|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	23,755	3,560,000	149.86	83,660				1,383			(56,004)	(1,383)			0010
.090721H EEJ EUR09/07/22|.090721H|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	34,098	5,110,000	149.86	114,975				1,900			(76,967)	(1,900)			0010
.A090721 EEJ EUR09/07/22|.A090721|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	2,546	395,000	155.1051	7,229				119			(4,839)	(119)			0010
.E090721 SPX ASIAN09/07/2|.E090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	465	2,105,000	4520.03	48,015				794			(32,142)	(794)			0010
.R090721 SPX EUR09/07/22|.R090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	2,089	9,445,000	4520.03	272,677				4,507			(182,536)	(4,507)			0010

SCHEDULE DB - PART A - SECTION 2

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.090721Y EEJ EUR009/07/22|.090721Y|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	11,225	1,720,000	153.216864	38,872				643				(26,022)	(643)			0010
.0090721 SPX EUR009/07/22|.0090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	2,001	9,045,000	4520.03	250,547				4,141				(167,721)	(4,141)			0010
.090721G EEJ EUR009/07/22|.090721G|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	36,434	5,460,000	149.86	115,206				1,904				(77,121)	(1,904)			0010
.090721Z EEJ EUR009/07/22|.090721Z|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	2,521	390,000	154.700478	7,488				124				(5,013)	(124)			0010
.G090721 SPX ASIAN09/07/2|.G090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	542	2,450,000	4520.03	63,921				1,057				(42,790)	(1,057)			0010
.090721L EEJ EUR009/07/22|.090721L|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	47,377	7,100,000	149.86	183,890				3,040				(123,100)	(3,040)			0010
.D090721 SPX ASIAN09/07/2|.D090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	624	2,825,000	4520.03	57,941				958				(38,787)	(958)			0010
.090721R EEJ EUR009/07/22|.090721R|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	2,569	385,000	149.86	11,743				194				(7,861)	(194)			0010
.090721S EEJ EUR008/22/22|.090721S|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	08/22/2022	Expiration	4,942	740,000	149.735296	23,310				1,411				(14,241)	(1,411)			0010
.C090721 SPX ASIAN09/07/2|.C090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	1,529	6,915,000	4520.03	83,879				1,386				(56,150)	(1,386)			0010
.090721W EEJ EUR009/07/22|.090721W|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	1,752	265,000	151.253698	7,394				122				(4,949)	(122)			0010
.090721M EEJ EUR009/07/22|.090721M|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	1,935	290,000	149.86	7,685				127				(5,145)	(127)			0010
.B090721 EEJ EUR009/07/22|.B090721|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	737	115,000	155.8544	1,932				32				(1,293)	(32)			0010
.I090721 SPX ASIAN09/07/2|.I090721|SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	603	2,730,000	4520.03	85,449				1,412				(57,201)	(1,412)			0010
.090721B EEJ EUR008/22/22|.090721B|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	08/22/2022	Expiration	18,084	2,695,000	149.02	77,347				4,681				(47,255)	(4,681)			0010
.090721T EEJ EUR008/22/22|.090721T|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	08/22/2022	Expiration	2,427	370,000	152.417656	8,806				533				(5,380)	(533)			0010
.090721J EEJ EUR009/07/22|.090721J|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	9,442	1,415,000	149.86	34,526				571				(23,112)	(571)			0010
.090721A EEJ EUR008/22/22|.090721A|EEJ EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	08/22/2022	08/22/2022	Expiration	23,587	3,515,000	149.02	73,464				4,446				(44,883)	(4,446)			0010
.T090721 SPX EUR009/07/22|.T090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	981	4,435,000	4520.03	145,956				2,412				(97,706)	(2,412)			0010
.K090721 SPX EUR009/07/22|.K090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2022	09/07/2022	Expiration	5,830	26,355,000	4520.03	317,314				5,245				(212,417)	(5,245)			0010
.090721K EEJ EUR009/07/22|.090721K|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2021	09/07/2022	09/07/2022	Expiration	15,748	2,360,000	149.86	59,472				983				(39,812)	(983)			0010
.090821A SGIXCGMS EUR009/I.090821A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	09/08/2021	09/07/2022	09/07/2022	Expiration	2,405	919,021	382.01	22,758				377				(15,277)	(377)			0010
.090821K PDLV5E EUR008/29|.090821K|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/08/2021	08/29/2022	08/29/2022	Expiration	4,616	2,013,103	436.03	48,717				3,864				(29,258)	(3,864)			0010

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.090821H PDLV5E EUR008/22|.090821H|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	09/08/2021	08/22/2022	08/22/2022	Expiration	1,559	680,692	436.59	12,184				740				(7,466)	(740)			0010
.090821I PDLV5E EUR008/22|.090821I|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	09/08/2021	08/22/2022	08/22/2022	Expiration	2,588	1,130,114	436.59	26,332				1,598				(16,134)	(1,598)			0010
.T091421 SPX EUR009/14/22|.T091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	9,402	41,774,978	4443.05	1,896,585				1,896,585				(648,596)	(1,896,585)			0010
.R091421 SPX EUR009/14/22|.R091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	1,496	6,650,002	4443.05	269,990				269,990				(85,764)	(269,990)			0010
.O091421 SPX EUR009/14/22|.O091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	315	1,400,005	4443.05	48,020				48,020				(13,680)	(48,020)			0010
.U091421 SPX EUR009/14/22|.U091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	2,637	11,720,011	4443.05	580,140				580,140				(216,204)	(580,140)			0010
.091421Z EEJ EUR009/14/22|.091421Z|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	32,267	4,825,000	149.53	154,883				154,883				19,898	(154,883)			0010
.Q091421 SPX EUR009/14/22|.Q091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	895	3,979,995	4443.05	157,608				157,608				(49,218)	(157,608)			0010
.S091421 SPX EUR009/14/22|.S091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	909	4,040,021	4443.05	179,780				179,780				(60,485)	(179,780)			0010
.G091421 SPX EUR009/14/22|.G091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	4,537	20,159,984	4443.05	245,952				8,808				(164,646)	(8,808)			0010
.H091421 SPX EUR009/14/22|.H091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	1,291	5,740,021	4443.05	99,302				3,556				(66,475)	(3,556)			0010
.091421M EEJ EUR009/14/22|.091421M|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	1,839	275,000	149.53	7,398				265				(4,952)	(265)			0010
.091421I EEJ EUR009/14/22|.091421I|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	15,013	2,245,000	149.53	52,758				1,889				(35,317)	(1,889)			0010
.091421A EEJ EUR008/29/22|.091421A|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	08/29/2022	Expiration	71,980	10,815,000	150.25	213,056				17,192				(130,166)	(17,192)			0010
.091421K EEJ EUR009/14/22|.091421K|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	5,784	865,000	149.53	21,798				781				(14,592)	(781)			0010
.I091421 SPX EUR009/14/22|.I091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	2,624	11,659,985	4443.05	254,188				9,103				(170,159)	(9,103)			0010
.091421L EEJ EUR009/14/22|.091421L|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	43,937	6,570,000	149.53	170,163				6,094				(113,911)	(6,094)			0010
.091421B EEJ EUR008/29/22|.091421B|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	08/29/2022	Expiration	41,198	6,190,000	150.25	162,797				13,136				(99,461)	(13,136)			0010
.091421J EEJ EUR009/14/22|.091421J|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	6,821	1,020,000	149.53	24,888				891				(16,661)	(891)			0010
.091421Q EEJ EUR008/29/22|.091421Q|EEJ EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	08/29/2022	08/29/2022	Expiration	2,699	410,000	151.887725	10,291				830				(6,287)	(830)			0010
.E091421 SPX ASIAN09/14/2|.E091421|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/14/2021	09/14/2022	09/14/2022	Expiration	731	3,250,000	4443.05	97,500				3,492				(65,269)	(3,492)			0010
.091421E EEJ EUR009/14/22|.091421E|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	9,262	1,385,000	149.53	26,592				952				(17,801)	(952)			0010
.091421V EEJ EUR009/14/22|.091421V|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2021	09/14/2022	09/14/2022	Expiration	9,171	1,395,000	152.101916	34,457				1,234				(23,066)	(1,234)			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)
.N091421 SPX EUR09/14/22|.N091421|SPX EURO 09/14/ .091421R EEJ EUR008/29/22|.091421R|EEJ EURO 08/29/ .D091421 SPX ASIAN09/14/2|.D091421|SPX ASIAN 09/14 .091421S EEJ EUR009/14/22|.091421S|EEJ EURO 09/14/ .F091421 SPX ASIAN09/14/2|.F091421|SPX ASIAN 09/14 .P091421 SPX EUR009/14/22|.P091421|SPX EURO 09/14/ .091421U EEJ EUR009/14/22|.091421U|EEJ EURO 09/14/ .091421H EEJ EUR009/14/22|.091421H|EEJ EURO 09/14/ .B091421 SPX ASIAN09/14/2|.B091421|SPX ASIAN 09/14 .K091421 SPX EUR009/14/22|.K091421|SPX EURO 09/14/ .091421X EEJ EUR009/14/22|.091421X|EEJ EURO 09/14/ .091421C EEJ EUR009/14/22|.091421C|EEJ EURO 09/14/ .J091421 SPX EUR009/14/22|.J091421|SPX EURO 09/14/ .091421N EEJ EUR009/14/22|.091421N|EEJ EURO 09/14/ .091421D EEJ EUR009/14/22|.091421D|EEJ EURO 09/14/ .091421W EEJ EUR009/14/22|.091421W|EEJ EURO 09/14/ .091421G EEJ EUR009/14/22|.091421G|EEJ EURO 09/14/ .091421Y EEJ EUR009/14/22|.091421Y|EEJ EURO 09/14/ .M091421 SPX EUR009/14/22|.M091421|SPX EURO 09/14/ .0914210 EEJ EUR009/14/22|.0914210|EEJ EURO 09/14/ .091421F EEJ EUR009/14/22|.091421F|EEJ EURO 09/14/ .C091421 SPX ASIAN09/14/2|.C091421|SPX ASIAN 09/14 .091421P EEJ EUR009/14/22|.091421P|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A 7H6GLXDRUGQFU57RNE97 JP Morgan Chase Bank B4TYDEB6GKMZO031MB27 Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/14/2021	09/14/2022	09/14/2022	Expiration	1,378 2,964 1,258 6,955 522 1,887 2,906 19,695 1,298 4,200 2,138 3,143 1,988 13,876 26,182 14,187 5,316 3,519 1,890 29,325 20,698 672 23,139	6,125,011 455,000 5,590,000 1,040,000 2,320,000 8,385,013 440,000 2,945,000 5,770,000 18,664,986 330,000 470,000 8,835,005 2,075,000 3,915,000 2,170,000 795,000 545,000 8,399,986 4,385,000 3,095,000 2,990,000 3,460,000	4443.05 153.4954 4443.05 149.53 4443.05 4443.05 151.399125 149.53 4443.05 4443.05 154.300007 149.53 4443.05 149.53 149.53 152.954237 149.53 154.838315 4443.05 149.53 149.53 4443.05 149.53	185,588 9,555 147,017 33,384 77,952 289,283 11,704 66,263 67,509 483,424 6,402 7,661 210,273 58,308 70,470 48,825 16,854 9,919 238,560 126,727 63,448 66,079 102,416				6,646 771 5,265 1,196 2,792 10,360 419 2,373 2,418 17,313 229 274 7,530 2,088 2,524 1,749 604 355 8,543 4,538 2,272 2,366 3,668				(124,236) (5,838) (98,416) (22,348) (52,183) (193,652) (7,835) (44,358) (45,192) (323,614) (4,286) (5,128) (140,761) (39,032) (47,174) (32,685) (11,282) (6,640) (159,697) (84,833) (42,473) (44,235) (68,559)	(6,646) (771) (5,265) (1,196) (2,792) (10,360) (419) (2,373) (2,418) (17,313) (229) (274) (7,530) (2,088) (2,524) (1,749) (604) (355) (8,543) (4,538) (2,272) (2,366) (3,668)			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)
.L091421 SPX EUR009/14/22|.L091421|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2022	09/14/2022	Expiration	1,954	8,685,008	4443.05	235,364				8,429				(157,557)	(8,429)			0010
.091521A SGIXCGMS EUR009/|.091521A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	09/15/2021	09/14/2022	09/14/2022	Expiration	1,574	601,333	381.83	15,040				540				(10,096)	(540)			0010
.K092121 SPX EUR009/21/22|.K092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,358	5,915,000	4354.19	166,744				9,187				(111,622)	(9,187)			0010
.092121W EEJ EUR009/21/22|.092121W|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	3,413	525,000	153.787962	9,555				526				(6,396)	(526)			0010
.L092121 SPX EUR009/21/22|.L092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,210	5,270,000	4354.19	159,786				8,804				(106,964)	(8,804)			0010
.092121L EEJ EUR009/21/22|.092121L|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	3,433	510,000	148.53	13,770				759				(9,218)	(759)			0010
.092121A EEJ EUR009/07/22|.092121A|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	09/07/2022	Expiration	31,095	4,660,000	149.86	78,754				1,354				(54,834)	(1,354)			0010
.092121K EEJ EUR009/21/22|.092121K|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	7,978	1,185,000	148.53	30,455				1,678				(20,387)	(1,678)			0010
.I092121 SPX EUR009/21/22|.I092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	3,549	15,455,000	4354.19	396,112				21,824				(265,166)	(21,824)			0010
.J092121 SPX EUR009/21/22|.J092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,374	5,985,000	4354.19	161,116				8,877				(107,855)	(8,877)			0010
.092121J EEJ EUR009/21/22|.092121J|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	38,443	5,710,000	148.53	141,037				7,771				(94,413)	(7,771)			0010
.092121Y SPX ASIAN09/21/2|.092121Y|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	09/21/2022	Expiration	849	3,700,000	4354.19	83,317				4,590				(55,774)	(4,590)			0010
.092121I EEJ EUR009/21/22|.092121I|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	29,556	4,390,000	148.53	103,165				5,684				(69,061)	(5,684)			0010
.092121X SPX ASIAN09/21/2|.092121X|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	09/21/2022	Expiration	1,908	8,310,000	4354.19	98,108				5,405				(65,676)	(5,405)			0010
.M092121 SPX EUR009/21/22|.M092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,164	5,070,000	4354.19	173,648				9,567				(116,243)	(9,567)			0010
.B092121 SPX ASIAN09/21/2|.B092121|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	09/21/2022	Expiration	622	2,710,000	4354.19	95,129				5,241				(63,681)	(5,241)			0010
.092121E EEJ EUR009/21/22|.092121E|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	10,267	1,525,000	148.53	29,128				1,605				(19,499)	(1,605)			0010
.092121Q EEJ EUR009/07/22|.092121Q|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	09/07/2022	Expiration	2,696	415,000	153.90622	7,304				126				(5,086)	(126)			0010
.E092121 SPX EUR009/21/22|.E092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,124	4,895,000	4354.19	86,054				4,741				(57,606)	(4,741)			0010
.092121F EEJ EUR009/21/22|.092121F|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	7,675	1,140,000	148.53	23,370				1,288				(15,644)	(1,288)			0010
.092121P EEJ EUR009/07/22|.092121P|EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/07/2022	09/07/2022	Expiration	2,703	410,000	151.65832	9,348				161				(6,509)	(161)			0010
.092121S EEJ EUR009/21/22|.092121S|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	6,221	940,000	151.099569	23,124				1,274				(15,480)	(1,274)			0010
.092121Z SPX ASIAN09/21/2|.092121Z|SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	09/21/2022	Expiration	1,352	5,890,000	4354.19	158,895				8,755				(106,367)	(8,755)			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)
.092121G EEJ EUR009/21/22 | .092121G | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	9,459	1,405,000	148.53	29,927				1,649				(20,033)	(1,649)			0010
.A092121 SPX ASIAN09/21/2 | .A092121 | SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2022	09/21/2022	Expiration	780	3,400,000	4354.19	107,335				5,914				(71,852)	(5,914)			0010
.092121R EEJ EUR009/21/22 | .092121R | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	1,570	235,000	149.658828	6,721				370				(4,499)	(370)			0010
.092121T EEJ EUR009/21/22 | .092121T | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	11,192	1,700,000	151.886778	38,250				2,107				(25,605)	(2,107)			0010
.092121H EEJ EUR009/21/22 | .092121H | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	22,251	3,305,000	148.53	74,363				4,097				(49,780)	(4,097)			0010
.092121C EEJ EUR009/21/22 | .092121C | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	20,534	3,050,000	148.53	51,240				2,823				(34,301)	(2,823)			0010
.092121O EEJ EUR009/21/22 | .092121O | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	14,205	2,110,000	148.53	62,245				3,429				(41,668)	(3,429)			0010
.092121U EEJ EUR009/21/22 | .092121U | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	1,016	155,000	152.436339	3,286				181				(2,200)	(181)			0010
.092121B EEJ EUR009/07/22 | .092121B | EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/07/2022	09/07/2022	Expiration	13,445	2,015,000	149.86	46,748				804				(32,549)	(804)			0010
.H092121 SPX EUR009/21/22 | .H092121 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,330	5,795,000	4354.19	134,270				7,398				(89,883)	(7,398)			0010
.092121V EEJ EUR009/21/22 | .092121V | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	2,119	325,000	153.357225	6,208				342				(4,155)	(342)			0010
.D092121 SPX EUR009/21/22 | .D092121 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	5,519	24,035,000	4354.19	292,025				16,090				(195,488)	(16,090)			0010
.G092121 SPX EUR009/21/22 | .G092121 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	2,839	12,365,000	4354.19	268,197				14,777				(179,537)	(14,777)			0010
.092121M EEJ EUR009/21/22 | .092121M | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	17,706	2,630,000	148.53	73,640				4,057				(49,296)	(4,057)			0010
.092121N EEJ EUR009/21/22 | .092121N | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	34,740	5,160,000	148.53	149,124				8,216				(99,827)	(8,216)			0010
.092121D EEJ EUR009/21/22 | .092121D | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/21/2021	09/21/2022	09/21/2022	Expiration	47,498	7,055,000	148.53	126,285				6,958				(84,538)	(6,958)			0010
.F092121 SPX EUR009/21/22 | .F092121 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2022	09/21/2022	Expiration	1,170	5,095,000	4354.19	105,314				5,802				(70,499)	(5,802)			0010
.092221J MXEA EUR009/07/2 | .092221J | MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/07/2022	09/07/2022	Expiration	1,253	3,005,584	2398.71	58,139				1,002				(40,597)	(1,002)			0010
.092221D MXEA ASIAN09/21/ | .092221D | MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	09/21/2022	Expiration	727	1,691,918	2327.26	38,669				2,136				(25,957)	(2,136)			0010
.092221R PDLV5E EUR009/07 | .092221R | PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/22/2021	09/07/2022	09/07/2022	Expiration	4,345	1,885,743	433.96	36,395				628				(25,414)	(628)			0010
.092221E MXEA EUR007/21/2 | .092221E | MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	07/21/2022	07/21/2022	Expiration	541	1,236,428	2285.45	22,365				1,491				(13,494)	(1,491)			0010
.092221K MXEA EUR009/14/2 | .092221K | MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	09/14/2022	Expiration	788	1,883,525	2390.26	32,529				1,191				(22,266)	(1,191)			0010
.092221B MXEA ASIAN09/07/ | .092221B | MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/07/2022	09/07/2022	Expiration	619	1,484,801	2398.71	21,492				371				(15,007)	(371)			0010

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.092221L MXEA EUR09/14/2|.092221L|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	09/14/2022	Expiration	634	1,515,425	2390.26	32,784				1,201				(22,441)	(1,201)			0010
.092221N MXEA EUR09/21/2|.092221N|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	09/21/2022	Expiration	1,062	2,471,550	2327.26	61,437				3,394				(41,241)	(3,394)			0010
.092221T PDLV5E EUR09/14|.092221T|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TWEFA76	09/22/2021	09/14/2022	09/14/2022	Expiration	4,601	1,995,081	433.58	39,902				1,461				(27,313)	(1,461)			0010
.092221C MXEA ASIAN09/14/|.092221C|MXEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/14/2022	09/14/2022	Expiration	450	1,075,617	2390.26	16,700				612				(11,431)	(612)			0010
.092221M MXEA EUR09/21/2|.092221M|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/21/2022	09/21/2022	Expiration	660	1,535,992	2327.26	28,156				1,556				(18,900)	(1,556)			0010
.0922210 SGIXCGMS EURO09/|.0922210|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	09/22/2021	09/21/2022	09/21/2022	Expiration	808	303,512	375.55	8,122				449				(5,452)	(449)			0010
.092221F MXEA EUR07/21/2|.092221F|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	07/21/2022	07/21/2022	Expiration	1,209	2,763,109	2285.45	75,550				5,037				(45,582)	(5,037)			0010
.092221Q PDLV5E EUR09/14|.092221Q|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TWEFA76	09/22/2021	09/14/2022	09/14/2022	Expiration	1,234	535,323	433.58	8,619				316				(5,900)	(316)			0010
.092221H MXEA EUR08/29/2|.092221H|MXEA EURO 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	08/29/2022	08/29/2022	Expiration	1,205	2,841,727	2358.28	66,383				5,483				(41,514)	(5,483)			0010
.092221A MXEA ASIAN08/30/|.092221A|MXEA ASIAN 08/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	08/30/2022	08/30/2022	Expiration	448	1,056,509	2358.28	21,101				1,800				(13,157)	(1,800)			0010
.092221G MXEA EUR08/29/2|.092221G|MXEA EURO 08/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	08/29/2022	08/29/2022	Expiration	1,093	2,577,600	2358.28	45,928				3,793				(28,722)	(3,793)			0010
.092221I MXEA EUR09/07/2|.092221I|MXEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/22/2021	09/07/2022	09/07/2022	Expiration	816	1,957,347	2398.71	29,800				514				(20,809)	(514)			0010
.092821N EEJ EUR09/28/22|.092821N|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	36,108	5,295,000	146.64	152,496				11,343				(102,084)	(11,343)			0010
.092821I EEJ EUR09/28/22|.092821I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	20,458	3,000,000	146.64	70,500				5,244				(47,194)	(5,244)			0010
.B092821 SPX ASIAN09/28/2|.B092821|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	09/28/2022	Expiration	612	2,665,000	4352.63	92,028				6,845				(61,605)	(6,845)			0010
.092821M EEJ EUR09/28/22|.092821M|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	12,956	1,900,000	146.64	53,200				3,957				(35,613)	(3,957)			0010
.092821L EEJ EUR09/28/22|.092821L|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	3,341	490,000	146.64	13,230				984				(8,856)	(984)			0010
.092821J EEJ EUR09/28/22|.092821J|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	25,300	3,710,000	146.64	91,637				6,816				(61,344)	(6,816)			0010
.D092821 SPX EUR09/28/22|.D092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	1,872	8,150,000	4352.63	145,885				10,851				(97,659)	(10,851)			0010
.J092821 SPX EUR09/28/22|.J092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	948	4,130,000	4352.63	123,487				9,185				(82,665)	(9,185)			0010
.K092821 SPX EUR09/28/22|.K092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	1,777	7,735,000	4352.63	242,879				18,065				(162,588)	(18,065)			0010
.092821A EEJ EUR09/14/22|.092821A|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	09/14/2022	Expiration	52,798	7,895,000	149.53	124,741				4,647				(86,854)	(4,647)			0010
.A092821 SPX ASIAN09/28/2|.A092821|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	09/28/2022	Expiration	406	1,770,000	4352.63	55,651				4,139				(37,254)	(4,139)			0010

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.E092821 SPX EUR009/28/22|.E092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	3,224	14,035,000	4352.63	310,174				23,071				(207,637)	(23,071)			0010
.092821Y SPX ASIAN09/28/2|.092821Y|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	09/28/2022	Expiration	927	4,035,000	4352.63	92,361				6,870				(61,829)	(6,870)			0010
.092821Z SPX ASIAN09/28/2|.092821Z|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	09/28/2022	Expiration	1,300	5,660,000	4352.63	151,977				11,304				(101,736)	(11,304)			0010
.C092821 SPX EUR009/28/22|.C092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	5,650	24,595,000	4352.63	302,519				22,501				(202,512)	(22,501)			0010
.092821X SPX ASIAN09/28/2|.092821X|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	09/28/2022	09/28/2022	Expiration	1,989	8,660,000	4352.63	101,859				7,576				(68,187)	(7,576)			0010
.092821D EEJ EUR009/28/22|.092821D|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	27,107	3,975,000	146.64	71,153				5,292				(47,631)	(5,292)			0010
.H092821 SPX EUR009/28/22|.H092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	1,068	4,650,000	4352.63	126,945				9,442				(84,980)	(9,442)			0010
.092821T EEJ EUR009/28/22|.092821T|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	2,840	420,000	147.88644	11,844				881				(7,929)	(881)			0010
.092821E EEJ EUR009/28/22|.092821E|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	11,422	1,675,000	146.64	31,825				2,367				(21,304)	(2,367)			0010
.F092821 SPX EUR009/28/22|.F092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	2,138	9,310,000	4352.63	221,578				16,481				(148,329)	(16,481)			0010
.G092821 SPX EUR009/28/22|.G092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	5,119	22,285,000	4352.63	579,410				43,097				(387,870)	(43,097)			0010
.I092821 SPX EUR009/28/22|.I092821|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	09/28/2021	09/28/2022	09/28/2022	Expiration	1,619	7,050,000	4352.63	201,630				14,997				(134,975)	(14,997)			0010
.092821C EEJ EUR009/28/22|.092821C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	2,250	330,000	146.64	5,412				403				(3,623)	(403)			0010
.092821V EEJ EUR009/28/22|.092821V|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	9,034	1,355,000	149.983392	30,488				2,268				(20,409)	(2,268)			0010
.092821R EEJ EUR009/28/22|.092821R|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	1,841	270,000	146.64	8,640				643				(5,784)	(643)			0010
.092821B EEJ EUR009/14/22|.092821B|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	09/14/2022	Expiration	50,324	7,525,000	149.53	155,768				5,802				(108,457)	(5,802)			0010
.092821K EEJ EUR009/28/22|.092821K|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	7,024	1,030,000	146.64	26,574				1,977				(17,789)	(1,977)			0010
.092821U EEJ EUR009/28/22|.092821U|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	9,585	1,430,000	149.176872	35,035				2,606				(23,453)	(2,606)			0010
.092821Q EEJ EUR009/14/22|.092821Q|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	09/14/2022	Expiration	2,015	310,000	153.821511	4,309				161				(3,000)	(161)			0010
.092821G EEJ EUR009/28/22|.092821G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	57,896	8,490,000	146.64	183,384				13,640				(122,761)	(13,640)			0010
.092821W EEJ EUR009/28/22|.092821W|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	3,789	575,000	151.728408	10,580				787				(7,082)	(787)			0010
.092821H EEJ EUR009/28/22|.092821H|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	12,445	1,825,000	146.64	41,063				3,054				(27,488)	(3,054)			0010
.092821P EEJ EUR009/14/22|.092821P|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/14/2022	09/14/2022	Expiration	2,033	305,000	150.008496	6,680				249				(4,651)	(249)			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)
.0928210 EEJ EUR009/28/22|.092821O|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	8,865	1,300,000	146.64	38,350				2,852				(25,672)	(2,852)			0010
.092821F EEJ EUR009/28/22|.092821F|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/28/2021	09/28/2022	09/28/2022	Expiration	4,807	705,000	146.64	14,382				1,070				(9,628)	(1,070)			0010
.092921A SGIXCGMS EUR009/|.092921A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/01/2021	09/28/2022	09/28/2022	Expiration	1,491	555,337	372.24	13,979				1,043				(9,384)	(1,043)			0010
.100721T EEJ EUR010/07/22|.100721T|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	9,732	1,460,000	150.019157	35,624				594				(27,015)	(594)			0010
.100721D EEJ EUR010/07/22|.100721D|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	11,328	1,670,000	147.41	32,231				537				(24,442)	(537)			0010
.100721C EEJ EUR010/07/22|.100721C|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	45,824	6,755,000	147.41	121,590				2,027				(92,206)	(2,027)			0010
.100721V EEJ EUR010/07/22|.100721V|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	2,951	445,000	150.785689	9,968				166				(7,559)	(166)			0010
.E100721 SPX EUR010/07/22|.E100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	6,553	28,835,000	4399.76	348,904				5,815				(264,585)	(5,815)			0010
.100721K EEJ EUR010/07/22|.100721K|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	16,552	2,440,000	147.41	62,952				1,049				(47,739)	(1,049)			0010
.100721S EEJ EUR010/07/22|.100721S|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	3,123	465,000	148.8841	12,788				213				(9,697)	(213)			0010
.100721B EEJ EUR010/07/22|.100721B|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	3,425	505,000	147.41	8,030				134				(6,089)	(134)			0010
.100721U EEJ EUR010/07/22|.100721U|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	6,653	1,000,000	150.299236	23,700				395				(17,973)	(395)			0010
.G100721 SPX EUR010/07/22|.G100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	836	3,680,000	4399.76	72,128				1,202				(54,697)	(1,202)			0010
.100721Q EEJ EUR010/07/22|.100721Q|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	1,729	255,000	147.41	8,160				136				(6,188)	(136)			0010
.100721G EEJ EUR010/07/22|.100721G|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	45,621	6,725,000	147.41	151,985				2,533				(115,255)	(2,533)			0010
.100721L EEJ EUR010/07/22|.100721L|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	9,395	1,385,000	147.41	38,780				646				(29,408)	(646)			0010
.100721W EEJ EUR010/07/22|.100721W|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	3,165	480,000	151.655408	9,744				162				(7,389)	(162)			0010
.100721H EEJ EUR010/07/22|.100721H|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	12,957	1,910,000	147.41	44,885				748				(34,038)	(748)			0010
.100721M EEJ EUR010/07/22|.100721M|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	20,961	3,090,000	147.41	89,301				1,488				(67,720)	(1,488)			0010
.100721P EEJ EUR009/21/22|.100721P|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	09/21/2022	09/21/2022	Expiration	2,420	370,000	152.881929	6,253				364				(4,417)	(364)			0010
.100721F EEJ EUR010/07/22|.100721F|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	7,835	1,155,000	147.41	24,948				416				(18,919)	(416)			0010
.100721X EEJ EUR010/07/22|.100721X|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	4,094	625,000	152.628314	11,375				190				(8,626)	(190)			0010
.100721E EEJ EUR010/07/22|.100721E|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	21,470	3,165,000	147.41	64,883				1,081				(49,203)	(1,081)			0010

SCHEDULE DB - PART A - SECTION 2

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.1007210 EEJ EUR009/21/22|.1007210|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/07/2021	09/21/2022	09/21/2022	Expiration	3,535	535,000	151.322364	10,914				635				(7,710)	(635)			0010
.J100721 SPX EURO10/07/22|.J100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	5,120	22,530,000	4399.76	572,262				9,538				(433,965)	(9,538)			0010
.100721J EEJ EUR010/07/22|.100721J|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	16,179	2,385,000	147.41	59,864				998				(45,396)	(998)			0010
.100721N EEJ EUR010/07/22|.100721N|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	16,382	2,415,000	147.41	71,243				1,187				(54,026)	(1,187)			0010
.T100721 .H100721 SPX	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	2,954	13,000,000	4399.76	965,900				16,098				(732,474)	(16,098)			0010
EUR010/07/22|.H100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	3,450	15,180,000	4399.76	327,888				5,465				(248,648)	(5,465)			0010
.100721A EEJ EUR009/21/22|.100721A|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/07/2021	09/21/2022	09/21/2022	Expiration	15,956	2,370,000	148.53	49,059				2,852				(34,655)	(2,852)			0010
.I100721 SPX EURO10/07/22|.I100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	2,136	9,400,000	4399.76	218,080				3,635				(165,377)	(3,635)			0010
.100721I EEJ EUR010/07/22|.100721I|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/07/2021	10/07/2022	10/07/2022	Expiration	35,207	5,190,000	147.41	128,193				2,137				(97,213)	(2,137)			0010
.100721Y SPX ASIAN10/07/22|.100721Y|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,704	7,500,000	4399.76	86,625				1,444				(65,691)	(1,444)			0010
.F100721 SPX EURO10/07/22|.F100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,547	6,810,000	4399.76	117,813				1,964				(89,342)	(1,964)			0010
.A100721 SPX ASIAN10/07/22|.A100721|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,333	5,865,000	4399.76	139,880				2,331				(106,076)	(2,331)			0010
.100721Z SPX ASIAN10/07/22|.100721Z|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	544	2,395,000	4399.76	48,499				808				(36,778)	(808)			0010
.N100721 SPX EURO10/07/22|.N100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,171	5,155,000	4399.76	168,569				2,809				(127,831)	(2,809)			0010
.K100721 SPX EURO10/07/22|.K100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,473	6,485,000	4399.76	173,150				2,886				(131,305)	(2,886)			0010
.B100721 SPX ASIAN10/07/22|.B100721|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	746	3,285,000	4399.76	88,202				1,470				(66,887)	(1,470)			0010
.M100721 SPX EURO10/07/22|.M100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,908	8,395,000	4399.76	247,653				4,128				(187,803)	(4,128)			0010
.C100721 SPX ASIAN10/07/22|.C100721|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	738	3,250,000	4399.76	105,138				1,752				(79,729)	(1,752)			0010
.L100721 SPX EURO10/07/22|.L100721|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	10/07/2021	10/07/2022	10/07/2022	Expiration	1,653	7,275,000	4399.76	202,973				3,383				(153,921)	(3,383)			0010
.100821K PDLV5E EUR009/21|.100821K|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/21/2022	09/21/2022	Expiration	1,109	476,913	429.91	7,201				420				(5,102)	(420)			0010
.100821L PDLV5E EUR009/28|.100821L|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/28/2022	09/28/2022	Expiration	331	140,500	424.19	2,655				205				(1,844)	(205)			0010
.100821X SGIXCGMS EUR010/1.100821X|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLQOF39	10/08/2021	10/07/2022	10/07/2022	Expiration	1,409	525,300	372.59	12,985				217				(9,874)	(217)			0010
.100821V SGIXCGMS EUR009/1.100821V|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLQOF39	10/08/2021	09/28/2022	09/28/2022	Expiration	425	158,418	372.24	3,937				304				(2,733)	(304)			0010
.100821G PDLV5E EUR009/21|.100821G|PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2021	09/21/2022	09/21/2022	Expiration	3,779	1,624,813	429.91	29,409				1,715				(20,835)	(1,715)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.100821I PDLV5E EUR009/28/.100821I PDLV5E EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	10/08/2021	09/28/2022	09/28/2022	Expiration	4,950	2,099,807	424.19	51,445				3,969				(35,718)	(3,969)			0010
.F101421 EEJ E0FIID10/14/2I.F101421 EEJ E0FIID 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Sale	4,024	600,000	149.07			80,583				(7,759)			80,583			0010
.S101421 SPX EURO10/14/22I.S101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	343	1,524,986	4438.26	51,545				51,545		(15,138)			(51,545)			0010
.X101421 SPX EURO10/14/22I.X101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	5,882	26,110,017	4438.26	1,167,117				1,167,117		(415,167)			(1,167,117)			0010
.D101421 EEJ EURO10/14/22I.D101421I EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	84,933	12,695,000	149.47	406,240				406,240		32,538			(406,240)			0010
.Y101421 SPX EURO10/14/22I.Y101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	848	3,765,020	4438.26	184,109				184,109		(70,764)			(184,109)			0010
.V101421 SPX EURO10/14/22I.V101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	1,012	4,494,981	4438.26	179,800				179,800		(59,087)			(179,800)			0010
.WI01421 SPX EURO10/14/22I.WI01421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	1,253	5,565,001	4438.26	243,747				243,747		(85,355)			(243,747)			0010
.U101421 SPX EURO10/14/22I.U101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	682	3,030,000	4438.26	118,473				118,473		(37,914)			(118,473)			0010
.101421B EEJ EUR009/28/22I.101421B EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	09/28/2022	09/28/2022	Expiration	27,891	4,090,000	146.64	142,741				11,171		(100,539)			(11,171)			0010
.101421N EEJ EURO10/14/22I.101421N EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	30,574	4,570,000	149.47	131,616				4,740		(99,532)			(4,740)			0010
.N101421 SPX EURO10/14/22I.N101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	2,392	10,620,002	4438.26	230,454				8,299		(174,277)			(8,299)			0010
.M101421 SPX EURO10/14/22I.M101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	1,302	5,779,990	4438.26	102,884				3,705		(77,804)			(3,705)			0010
.101421M EEJ EURO10/14/22I.101421M EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	1,739	260,000	149.47	7,176				258		(5,427)			(258)			0010
.0101421 SPX EURO10/14/22I.0101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	3,221	14,299,985	4438.26	360,360				12,977		(272,516)			(12,977)			0010
.101421C EEJ EURO10/14/22I.101421C EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	14,451	2,160,000	149.47	24,624				887		(18,621)			(887)			0010
.101421L EEJ EURO10/14/22I.101421L EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	11,942	1,785,000	149.47	46,053				1,658		(34,827)			(1,658)			0010
.101421A EEJ EUR009/28/22I.101421A EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	09/28/2022	09/28/2022	Expiration	58,442	8,570,000	146.64	199,681				15,627		(140,645)			(15,627)			0010
.Q101421 SPX EURO10/14/22I.Q101421I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	700	3,110,022	4438.26	91,745				3,304		(69,381)			(3,304)			0010
.G101421 SPX ASIAN10/14/2I.G101421I SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	10/14/2021	10/14/2022	10/14/2022	Expiration	1,265	5,615,000	4438.26	65,134				2,346		(49,256)			(2,346)			0010
.B101421 EEJ EURO10/14/22I.B101421I EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	2,340	360,000	153.789683	7,308				263		(5,527)			(263)			0010
.H101421 SPX ASIAN10/14/2I.H101421I SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	10/14/2021	10/14/2022	10/14/2022	Expiration	576	2,560,000	4438.26	54,016				1,945		(40,849)			(1,945)			0010
.101421D EEJ EURO10/14/22I.101421D EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	1,572	235,000	149.47	3,690				133		(2,790)			(133)			0010

SCHEDULE DB - PART A - SECTION 2

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.A101421 EEJ EUR010/14/22 .A101421 EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	9,313	1,420,000	152.474347	33,228				1,197				(25,128)	(1,197)			0010
.101421W EEJ EUR010/14/22 .101421W EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	28,366	4,240,000	149.47	135,680				4,886				(102,606)	(4,886)			0010
.I101421 SPX ASIAN10/14/2 .I101421 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	10/14/2022	Expiration	867	3,850,000	4438.26	96,635				3,480				(73,079)	(3,480)			0010
.1014210 EEJ EUR010/14/22 .1014210 EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	1,304	195,000	149.47	5,753				207				(4,350)	(207)			0010
.101421F EEJ EUR010/14/22 .101421F EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	2,642	395,000	149.47	7,663				276				(5,795)	(276)			0010
.L101421 SPX EUR010/14/22 .L101421 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	5,021	22,284,992	4438.26	271,877				9,791				(205,602)	(9,791)			0010
.J101421 SPX ASIAN10/14/2 .J101421 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	10/14/2022	Expiration	618	2,745,000	4438.26	81,801				2,946				(61,861)	(2,946)			0010
.101421Z EEJ EUR010/14/22 .101421Z EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	3,814	580,000	152.040884	14,210				512				(10,746)	(512)			0010
.101421Y EEJ EUR010/14/22 .101421Y EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	6,753	1,020,000	151.039435	27,846				1,003				(21,058)	(1,003)			0010
.101421E EEJ EUR010/14/22 .101421E EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	13,347	1,995,000	149.47	35,910				1,293				(27,156)	(1,293)			0010
.K101421 SPX ASIAN10/14/2 .K101421 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/14/2021	10/14/2022	10/14/2022	Expiration	467	2,075,000	4438.26	67,645				2,436				(51,155)	(2,436)			0010
.T101421 SPX EUR010/14/22 .T101421 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	1,097	4,870,014	4438.26	169,963				6,121				(128,532)	(6,121)			0010
.101421H EEJ EUR010/14/22 .101421H EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	8,229	1,230,000	149.47	27,798				1,001				(21,022)	(1,001)			0010
.101421G EEJ EUR010/14/22 .101421G EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	4,214	630,000	149.47	12,978				467				(9,814)	(467)			0010
.R101421 SPX EUR010/14/22 .R101421 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	1,070	4,750,003	4438.26	157,700				5,679				(119,258)	(5,679)			0010
.101421V EEJ EUR009/28/22 .101421V EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/28/2022	09/28/2022	Expiration	2,858	430,000	150.45264	12,212				956				(8,602)	(956)			0010
.101421I EEJ EUR010/14/22 .101421I EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	4,415	660,000	149.47	15,444				556				(11,679)	(556)			0010
.101421U EEJ EUR009/28/22 .101421U EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	09/28/2022	09/28/2022	Expiration	1,887	280,000	148.355688	9,856				771				(6,942)	(771)			0010
.C101421 EEJ EUR010/14/22 .C101421 EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	1,486	230,000	154.70145	4,209				152				(3,183)	(152)			0010
.101421K EEJ EUR010/14/22 .101421K EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	6,857	1,025,000	149.47	25,728				926				(19,456)	(926)			0010
.P101421 SPX EUR010/14/22 .P101421 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/14/2021	10/14/2022	10/14/2022	Expiration	2,505	11,120,016	4438.26	303,576				10,932				(229,574)	(10,932)			0010
.101421J EEJ EUR010/14/22 .101421J EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2021	10/14/2022	10/14/2022	Expiration	3,378	505,000	149.47	12,423				447				(9,395)	(447)			0010
.101521A SGIXCGMS EUR010/I .101521A SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ20JLFK8MNNCLQOF39	10/15/2021	10/14/2022	10/14/2022	Expiration	1,756	655,826	373.32	16,970				613				(12,869)	(613)			0010

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.101521E PDLV5E EURO10/14|.101521E|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	10/15/2021	10/14/2022	10/14/2022	Expiration	3,384	1,449,309	428.17	32,609				1,178				(24,729)	(1,178)			0010
.101521G PDLV5E EURO10/07|.101521G|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	10/15/2021	10/07/2022	10/07/2022	Expiration	1,381	588,915	426.39	11,484				195				(8,881)	(195)			0010
.101521H PDLV5E EURO10/14|.101521H|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	10/15/2021	10/14/2022	10/14/2022	Expiration	1,084	464,478	428.17	8,407				304				(6,375)	(304)			0010
.101521C PDLV5E EURO10/07|.101521C|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZIIZ7FF32TIIEFA76	10/15/2021	10/07/2022	10/07/2022	Expiration	8,082	3,446,167	426.39	83,742				1,423				(64,764)	(1,423)			0010
.102021A SPX EUR007/21/22|.102021A|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2021	07/21/2022	07/21/2022	Expiration	3,313	15,000,821	4526.57	901,010				66,251				(599,569)	(66,251)			0010
.102121U EEJ EUR010/21/22|.102121U|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	12,156	1,855,000	152.598105	43,593				2,415				(32,966)	(2,415)			0010
.102121F EEJ EUR010/21/22|.102121F|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	14,600	2,185,000	149.65	44,574				2,469				(33,706)	(2,469)			0010
.G102121 SPX EUR010/21/22|.G102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	2,651	12,065,000	4549.78	335,407				18,582				(253,646)	(18,582)			0010
.102121T EEJ EUR010/21/22|.102121T|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	1,643	250,000	152.089295	6,225				345				(4,708)	(345)			0010
.E102121 SPX EUR010/21/22|.E102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	3,081	14,020,000	4549.78	307,038				17,010				(232,192)	(17,010)			0010
.102121G EEJ EUR010/21/22|.102121G|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	2,672	400,000	149.65	8,640				479				(6,534)	(479)			0010
.I102121 SPX EUR010/21/22|.I102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	651	2,965,000	4549.78	93,101				5,158				(70,406)	(5,158)			0010
.F102121 SPX EUR010/21/22|.F102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	3,569	16,240,000	4549.78	412,496				22,853				(311,943)	(22,853)			0010
.102121B EEJ EUR010/14/22|.102121B|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/14/2022	10/14/2022	Expiration	39,740	5,940,000	149.47	118,800				4,363				(91,617)	(4,363)			0010
.J102121 SPX EUR010/21/22|.J102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	2,116	9,630,000	4549.78	334,161				18,513				(252,703)	(18,513)			0010
.C102121 SPX EUR010/21/22|.C102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	4,481	20,390,000	4549.78	248,758				13,782				(188,119)	(13,782)			0010
.102121S EEJ EUR010/21/22|.102121S|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	5,954	900,000	151.1465	24,750				1,371				(18,717)	(1,371)			0010
.102121X SPX ASIAN10/21/2|.102121X|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	10/21/2022	Expiration	1,405	6,395,000	4549.78	75,269				4,170				(56,921)	(4,170)			0010
.102121A EEJ EUR010/07/22|.102121A|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/07/2022	10/07/2022	Expiration	37,412	5,515,000	147.41	116,918				2,022				(91,984)	(2,022)			0010
.D102121 SPX EUR010/21/22|.D102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	2,264	10,305,000	4549.78	181,368				10,048				(137,156)	(10,048)			0010
.102121V EEJ EUR010/21/22|.102121V|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	6,730	1,035,000	153.78034	21,425				1,187				(16,202)	(1,187)			0010
.102121L EEJ EUR010/21/22|.102121L|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	30,671	4,590,000	149.65	118,422				6,561				(89,555)	(6,561)			0010
.102121K EEJ EUR010/21/22|.102121K|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	23,187	3,470,000	149.65	87,097				4,825				(65,866)	(4,825)			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)
.B102121 SPX ASIAN10/21/2|.B102121|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	10/21/2022	Expiration	418	1,905,000	4549.78	61,227				3,392				(46,302)	(3,392)			0010
.1021210 EEJ EURO10/21/22|.1021210|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	27,898	4,175,000	149.65	122,745				6,800				(92,824)	(6,800)			0010
.102121P EEJ EURO10/07/22|.102121P|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/07/2022	10/07/2022	Expiration	3,178	475,000	149.444258	14,868				257				(11,697)	(257)			0010
.102121Q EEJ EURO10/07/22|.102121Q|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/07/2022	10/07/2022	Expiration	3,080	465,000	150.962581	12,416				215				(9,768)	(215)			0010
.102121J EEJ EURO10/21/22|.102121J|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	17,407	2,605,000	149.65	63,562				3,521				(48,068)	(3,521)			0010
.A102121 SPX ASIAN10/21/2|.A102121|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	10/21/2022	Expiration	468	2,130,000	4549.78	61,834				3,426				(46,761)	(3,426)			0010
.102121I EEJ EURO10/21/22|.102121I|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	1,871	280,000	149.65	6,580				365				(4,976)	(365)			0010
.102121R EEJ EURO10/21/22|.102121R|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	2,234	335,000	149.88944	10,452				579				(7,904)	(579)			0010
.102121Y SPX ASIAN10/21/2|.102121Y|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	10/21/2022	Expiration	728	3,315,000	4549.78	72,068				3,993				(54,500)	(3,993)			0010
.102121H EEJ EURO10/21/22|.102121H|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	18,376	2,750,000	149.65	62,150				3,443				(47,000)	(3,443)			0010
.102121M EEJ EURO10/21/22|.102121M|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	3,742	560,000	149.65	15,232				844				(11,519)	(844)			0010
.102121Z SPX ASIAN10/21/2|.102121Z|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/21/2022	10/21/2022	Expiration	986	4,490,000	4549.78	115,034				6,373				(86,992)	(6,373)			0010
.102121C EEJ EURO10/21/22|.102121C|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	1,236	185,000	149.65	2,868				159				(2,169)	(159)			0010
.H102121 SPX EURO10/21/22|.H102121|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	10/21/2021	10/21/2022	10/21/2022	Expiration	1,118	5,090,000	4549.78	148,628				8,234				(112,397)	(8,234)			0010
.102121D EEJ EURO10/21/22|.102121D|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	70,464	10,545,000	149.65	188,756				10,457				(142,743)	(10,457)			0010
.102121W EEJ EURO10/21/22|.102121W|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	2,612	405,000	155.022435	7,250				402				(5,482)	(402)			0010
.102121E EEJ EURO10/21/22|.102121E|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	11,393	1,705,000	149.65	32,736				1,814				(24,756)	(1,814)			0010
.102121N EEJ EURO10/21/22|.102121N|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	10/21/2021	10/21/2022	10/21/2022	Expiration	58,369	8,735,000	149.65	251,568				13,937				(190,244)	(13,937)			0010
.102221L MXEA EURO10/21/2|.102221L|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/22/2021	10/21/2022	10/21/2022	Expiration	989	2,304,202	2329.83	61,407				3,412				(46,567)	(3,412)			0010
.102221X SGIXCGMS EURO10/|.102221X|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	10/22/2021	10/21/2022	10/21/2022	Expiration	1,974	737,527	373.56	18,302				1,017				(13,879)	(1,017)			0010
.102221H MXEA EURO10/07/2|.102221H|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/22/2021	10/07/2022	10/07/2022	Expiration	1,152	2,610,858	2266.37	75,421				1,308				(59,509)	(1,308)			0010
.102221D MXEA ASIAN10/21/|.102221D|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/22/2021	10/21/2022	10/21/2022	Expiration	711	1,656,509	2329.83	34,434				1,913				(26,112)	(1,913)			0010
.102221E MXEA EURO09/28/2|.102221E|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	10/22/2021	09/28/2022	09/28/2022	Expiration	968	2,222,538	2296.01	47,471				3,803				(34,230)	(3,803)			0010

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.102221G MXEA EURO10/07/2|.102221G|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/07/2022	10/07/2022	Expiration	1,080	2,447,680	2266.37	53,287				924				(42,045)	(924)			0010
.102221F MXEA EURO09/28/2|.102221F|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	09/28/2022	09/28/2022	Expiration	754	1,731,192	2296.01	47,992				3,845				(34,606)	(3,845)			0010
.102221C MXEA ASIAN10/14/|.102221C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	10/14/2022	Expiration	356	819,145	2300.97	21,979				809				(16,998)	(809)			0010
.102221I MXEA EURO10/14/2|.102221I|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	10/14/2022	Expiration	828	1,905,203	2300.97	35,289				1,300				(27,292)	(1,300)			0010
.102221B MXEA ASIAN10/07/|.102221B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/07/2022	10/07/2022	Expiration	790	1,790,432	2266.37	51,318				890				(40,491)	(890)			0010
.102221J MXEA EURO10/14/2|.102221J|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/14/2022	10/14/2022	Expiration	666	1,532,446	2300.97	41,818				1,540				(32,341)	(1,540)			0010
.102221A MXEA ASIAN09/28/|.102221A|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	09/28/2022	09/28/2022	Expiration	460	1,056,165	2296.01	27,421				2,197				(19,772)	(2,197)			0010
.102221K MXEA EURO10/21/2|.102221K|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/22/2021	10/21/2022	10/21/2022	Expiration	1,129	2,630,378	2329.83	54,090				3,005				(41,019)	(3,005)			0010
.E102821 SPX EURO10/28/22|.E102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	4,421	20,325,000	4596.42	245,933				18,394				(185,982)	(18,394)			0010
.J102821 SPX EURO10/28/22|.J102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	977	4,495,000	4596.42	120,916				9,044				(91,440)	(9,044)			0010
.102821C EEJ EURO10/28/22|.102821C|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	2,017	305,000	151.17	4,728				354				(3,575)	(354)			0010
.102821D EEJ EURO10/28/22|.102821D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	22,590	3,415,000	151.17	61,470				4,597				(46,486)	(4,597)			0010
.F102821 SPX EURO10/28/22|.F102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	2,123	9,760,000	4596.42	173,728				12,994				(131,379)	(12,994)			0010
.102821E EEJ EURO10/28/22|.102821E|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	5,655	855,000	151.17	16,587				1,241				(12,544)	(1,241)			0010
.102821N EEJ EURO10/28/22|.102821N|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	51,862	7,840,000	151.17	225,792				16,887				(170,751)	(16,887)			0010
.102821Y EEJ EURO10/28/22|.102821Y|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	2,459	385,000	156.506301	7,007				524				(5,299)	(524)			0010
.102821P EEJ EURO10/28/22|.102821P|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	1,223	185,000	151.17	5,624				421				(4,253)	(421)			0010
.102821O EEJ EURO10/28/22|.102821O|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	19,150	2,895,000	151.17	85,403				6,387				(64,584)	(6,387)			0010
.102821R EEJ EURO10/14/22|.102821R|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	10/14/2022	Expiration	2,751	420,000	152.668658	11,088				415				(8,723)	(415)			0010
.102821F EEJ EURO10/28/22|.102821F|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	59,634	9,015,000	151.17	184,808				13,822				(139,757)	(13,822)			0010
.102821G EEJ EURO10/28/22|.102821G|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	2,149	325,000	151.17	7,053				527				(5,333)	(527)			0010
.102821Q EEJ EURO10/14/22|.102821Q|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	10/14/2022	Expiration	3,878	580,000	149.529788	20,996				787				(16,518)	(787)			0010
.102821H EEJ EURO10/28/22|.102821H|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	21,366	3,230,000	151.17	72,998				5,460				(55,203)	(5,460)			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)
.G102821 SPX EURO10/28/22|.G102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	1,966	9,040,000	4596.42	196,168				14,672				(148,349)	(14,672)			0010
.102821J EEJ EURO10/28/22|.102821J|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	12,998	1,965,000	151.17	48,143				3,601				(36,407)	(3,601)			0010
.102821I EEJ EURO10/28/22|.102821I|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	12,370	1,870,000	151.17	43,945				3,287				(33,233)	(3,287)			0010
.N102821 SPX EURO10/28/22|.N102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	1,144	5,260,000	4596.42	183,574				13,730				(138,825)	(13,730)			0010
.B102821 SPX ASIAN10/28/2|.B102821|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	10/28/2022	Expiration	1,311	6,030,000	4596.42	151,353				11,320				(114,458)	(11,320)			0010
.D102821 SPX ASIAN10/28/2|.D102821|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	10/28/2022	Expiration	593	2,730,000	4596.42	90,636				6,779				(68,542)	(6,779)			0010
.M102821 SPX EURO10/28/22|.M102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	893	4,105,000	4596.42	129,718				9,702				(98,097)	(9,702)			0010
.C102821 SPX ASIAN10/28/2|.C102821|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	10/28/2022	Expiration	584	2,685,000	4596.42	76,791				5,743				(58,072)	(5,743)			0010
.102821A EEJ EURO10/14/22|.102821A|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	10/14/2022	Expiration	47,333	7,075,000	149.47	181,828				6,812				(143,052)	(6,812)			0010
.102821X EEJ EURO10/28/22|.102821X|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	3,440	535,000	155.508579	10,861				812				(8,213)	(812)			0010
.102821Z SPX ASIAN10/28/2|.102821Z|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	10/28/2022	Expiration	1,235	5,680,000	4596.42	66,456				4,970				(50,256)	(4,970)			0010
.L102821 SPX EURO10/28/22|.L102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	1,402	6,445,000	4596.42	188,839				14,124				(142,806)	(14,124)			0010
.102821M EEJ EURO10/28/22|.102821M|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	3,109	470,000	151.17	12,737				953				(9,632)	(953)			0010
.A102821 SPX ASIAN10/28/2|.A102821|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/28/2021	10/28/2022	10/28/2022	Expiration	800	3,680,000	4596.42	78,752				5,890				(59,555)	(5,890)			0010
.K102821 SPX EURO10/28/22|.K102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	3,837	17,640,000	4596.42	495,684				37,073				(374,852)	(37,073)			0010
.102821W EEJ EURO10/28/22|.102821W|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	16,482	2,540,000	154.102698	60,198				4,502				(45,524)	(4,502)			0010
.102821B EEJ EURO10/14/22|.102821B|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/14/2022	10/14/2022	Expiration	50,679	7,575,000	149.47	240,885				9,025				(189,515)	(9,025)			0010
.102821K EEJ EURO10/28/22|.102821K|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	21,796	3,295,000	151.17	82,705				6,186				(62,544)	(6,186)			0010
.102821T EEJ EURO10/28/22|.102821T|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	4,557	690,000	151.396755	21,597				1,615				(16,332)	(1,615)			0010
.H102821 SPX EURO10/28/22|.H102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	1,772	8,145,000	4596.42	193,037				14,438				(145,981)	(14,438)			0010
.102821V EEJ EURO10/28/22|.102821V|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	9,645	1,480,000	153.43755	37,592				2,812				(28,428)	(2,812)			0010
.102821L EEJ EURO10/28/22|.102821L|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	26,063	3,940,000	151.17	101,652				7,603				(76,873)	(7,603)			0010
.102821U EEJ EURO10/28/22|.102821U|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/28/2021	10/28/2022	10/28/2022	Expiration	4,550	695,000	152.727051	19,043				1,424				(14,401)	(1,424)			0010

SCHEDULE DB - PART A - SECTION 2

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.I102821 SPX EURO10/28/22|.I102821|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/28/2021	10/28/2022	10/28/2022	Expiration	2,529	11,625,000	4596.42	297,600				22,258				(225,055)	(22,259)			0010
.102921G PDLV5E EURO10/28|.102921G|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/28/2022	10/28/2022	Expiration	4,276	1,834,419	428.93	43,292				3,247				(32,830)	(3,247)			0010
.102921J PDLV5E EURO10/28|.102921J|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/28/2022	10/28/2022	Expiration	675	289,589	428.93	5,473				410				(4,151)	(410)			0010
.102921I PDLV5E EURO10/21|.102921I|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/21/2022	10/21/2022	Expiration	614	262,673	427.77	4,938				280				(3,819)	(280)			0010
.102921E PDLV5E EURO10/21|.102921E|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/21/2022	10/21/2022	Expiration	5,250	2,245,932	427.77	55,475				3,143				(42,902)	(3,143)			0010
.102921C PDLV5E EURO10/14|.102921C|PDLV5E EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/29/2021	10/14/2022	10/14/2022	Expiration	1,925	824,446	428.17	19,787				743				(15,612)	(743)			0010
.102921A SGIXCGMS EURO10/|.102921A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	10/29/2021	10/28/2022	10/28/2022	Expiration	2,865	1,074,039	374.88	25,585				1,919				(19,402)	(1,919)			0010
.D110821 SPX ASIAN11/07/2|.D110821|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	11/08/2022	Expiration	788	3,705,000	4701.7	96,515				1,861				(80,828)	(1,861)			0010
.110821E EEJ EURO11/07/22|.110821E|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	40,797	6,200,000	151.97	110,980				1,839				(93,199)	(1,839)			0010
.E110821 SPX ASIAN11/07/2|.E110821|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	11/08/2022	Expiration	805	3,785,000	4701.7	109,235				2,106				(91,481)	(2,106)			0010
.L110821 SPX EURO11/07/22|.L110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	4,247	19,970,000	4701.7	509,235				8,440				(427,645)	(8,440)			0010
.110821D EEJ EURO11/07/22|.110821D|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	1,743	265,000	151.97	4,373				72				(3,672)	(72)			0010
.K110821 SPX EURO11/07/22|.K110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	1,026	4,825,000	4701.7	116,765				1,935				(98,057)	(1,935)			0010
.F110821 SPX ASIAN11/07/2|.F110821|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	11/08/2022	Expiration	768	3,615,000	4701.7	115,210				2,222				(96,484)	(2,222)			0010
.N110821 SPX EURO11/07/22|.N110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	2,686	12,630,000	4701.7	353,640				5,861				(296,979)	(5,861)			0010
.0110821 SPX EURO11/07/22|.0110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	2,034	9,565,000	4701.7	282,168				4,677				(236,958)	(4,677)			0010
.B110821 SPX ASIAN11/07/2|.B110821|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	11/08/2022	Expiration	967	4,550,000	4701.7	97,825				1,886				(81,925)	(1,886)			0010
.C110821 SPX ASIAN11/07/2|.C110821|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	11/08/2022	Expiration	924	4,345,000	4701.7	104,758				2,020				(87,731)	(2,020)			0010
.110821C EEJ EURO11/07/22|.110821C|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	921	140,000	151.97	1,778				29				(1,493)	(29)			0010
.M110821 SPX EURO11/07/22|.M110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	1,068	5,025,000	4701.7	134,670				2,232				(113,093)	(2,232)			0010
.110821N EEJ EURO11/07/22|.110821N|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	44,252	6,725,000	151.97	173,505				2,876				(145,706)	(2,876)			0010
.A110821 SPX ASIAN11/07/2|.A110821|SPX ASIAN 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2022	11/08/2022	Expiration	1,535	7,220,000	4701.7	83,680				1,614				(70,079)	(1,614)			0010
.110821S EEJ EURO10/21/22|.110821S|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	10/21/2022	10/21/2022	Expiration	2,047	315,000	153.87013	8,064				467				(6,381)	(467)			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)
.P110821 SPX EUR011/07/22|.P110821|SPX				Canadian Imperial Ba																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	2,351	11,055,000	4701.7	362,604				6,010			(304,507)	(6,010)			0010
.110821Y EEJ EUR011/07/22|.110821Y|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	3,997	625,000	156.361933	12,625				209			(10,602)	(209)			0010
.110821H EEJ EUR011/07/22|.110821H|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	3,191	485,000	151.97	9,749				162			(8,187)	(162)			0010
.H110821 SPX EUR011/07/22|.H110821|SPX				Canadian Imperial Ba																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	3,215	15,120,000	4701.7	264,600				4,386			(222,206)	(4,386)			0010
.110821F EEJ EUR011/07/22|.110821F|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	16,911	2,570,000	151.97	47,802				792			(40,143)	(792)			0010
.110821O EEJ EUR011/07/22|.110821O|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	5,823	885,000	151.97	24,072				399			(20,215)	(399)			0010
.110821R EEJ EUR010/21/22|.110821R|EEJ				JP Morgan Chase Bank																				
EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	10/21/2022	10/21/2022	Expiration	3,161	480,000	151.849855	15,120				877			(11,965)	(877)			0010
.J110821 SPX EUR011/07/22|.J110821|SPX				Canadian Imperial Ba																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	1,024	4,815,000	4701.7	110,745				1,836			(93,001)	(1,836)			0010
.110821Z EEJ EUR011/07/22|.110821Z|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	4,862	765,000	157.319344	13,847				230			(11,628)	(230)			0010
.110821P EEJ EUR011/07/22|.110821P|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	75,047	11,405,000	151.97	328,464				5,444			(275,837)	(5,444)			0010
.110821G EEJ EUR011/07/22|.110821G|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	11,614	1,765,000	151.97	34,065				565			(28,607)	(565)			0010
.110821Q EEJ EUR011/07/22|.110821Q|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	26,584	4,040,000	151.97	118,776				1,969			(99,746)	(1,969)			0010
.I110821 SPX EUR011/07/22|.I110821|SPX				Canadian Imperial Ba																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	1,640	7,715,000	4701.7	166,644				2,762			(139,944)	(2,762)			0010
.110821K EEJ EUR011/07/22|.110821K|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	15,299	2,325,000	151.97	54,405				902			(45,688)	(902)			0010
.110821W EEJ EUR011/07/22|.110821W|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	5,088	785,000	154.264747	19,861				329			(16,678)	(329)			0010
.G110821 SPX EUR011/07/22|.G110821|SPX				Canadian Imperial Ba																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	5,518	25,945,000	4701.7	313,935				5,203			(263,636)	(5,203)			0010
.Q110821 SPX EUR011/07/22|.Q110821|SPX				Canadian Imperial Ba																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	11/07/2022	Expiration	1,976	9,295,000	4701.7	324,396				5,377			(272,421)	(5,377)			0010
.110821I EEJ EUR011/07/22|.110821I|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	3,487	530,000	151.97	11,448				190			(9,614)	(190)			0010
.110821X EEJ EUR011/07/22|.110821X|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	16,069	2,490,000	154.948612	58,764				974			(49,349)	(974)			0010
.110821L EEJ EUR011/07/22|.110821L|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	16,812	2,555,000	151.97	62,598				1,038			(52,568)	(1,038)			0010
.110821V EEJ EUR011/07/22|.110821V|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	12,118	1,860,000	153.4897	50,964				845			(42,799)	(845)			0010
.110821M EEJ EUR011/07/22|.110821M|EEJ				JP Morgan Chase Bank																				
EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	32,901	5,000,000	151.97	125,500				2,080			(105,392)	(2,080)			0010
.110821B EEJ EUR010/21/22|.110821B|EEJ				JP Morgan Chase Bank																				
EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	7H6GLXDRUG0FU57RNE97	11/08/2021	10/21/2022	10/21/2022	Expiration	46,040	6,890,000	149.65	165,360				9,586			(130,850)	(9,586)			0010

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.110821U EEJ EUR011/07/22|.110821U|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	3,254	495,000	152.091576	15,642				259				(13,136)	(259)			0010
.110821A EEJ EUR010/21/22|.110821A|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	10/21/2022	10/21/2022	Expiration	9,254	1,385,000	149.65	28,808				1,670				(22,796)	(1,670)			0010
.110821J EEJ EUR011/07/22|.110821J|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2021	11/07/2022	11/07/2022	Expiration	88,274	13,415,000	151.97	303,179				5,025				(254,603)	(5,025)			0010
.110921B SGIXCGMS EUR011/|.110921B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/09/2021	11/07/2022	11/07/2022	Expiration	3,332	1,272,412	381.85	32,689				545				(27,604)	(545)			0010
.A111521 EEJ EUR011/14/22|.A111521|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	46,883	7,115,000	151.76	226,969				226,969		66,758			(226,969)			0010
.U111521 SPX EUR011/14/22|.U111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,364	6,390,000	4682.8	256,239				256,239		(23,776)			(256,239)			0010
.V111521 SPX EUR011/14/22|.V111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,192	5,585,000	4682.8	245,182				245,182		(23,629)			(245,182)			0010
.R111521 SPX EUR011/14/22|.R111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	371	1,740,000	4682.8	58,812				58,812		(5,059)			(58,812)			0010
.X111521 SPX EUR011/14/22|.X111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	964	4,515,000	4682.8	220,784				220,784		(23,405)			(220,784)			0010
.T111521 SPX EUR011/14/22|.T111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	935	4,380,000	4682.8	171,258				171,258		(15,774)			(171,258)			0010
.W111521 SPX EUR011/14/22|.W111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	6,225	29,155,000	4682.8	1,303,229				1,303,229		(130,189)			(1,303,229)			0010
.Q111521 SPX EUR011/14/22|.Q111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	2,062	9,660,000	4682.8	295,596				10,615				(248,235)	(10,615)			0010
.1115210 EEJ EUR011/14/22|.1115210|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	27,609	4,190,000	151.76	120,672				4,334				(101,338)	(4,334)			0010
.H111521 SPX ASIAN11/15/2|.H111521|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2022	11/15/2022	Expiration	360	1,690,000	4682.8	56,226				2,169				(47,088)	(2,169)			0010
.111521P EEJ EUR011/14/22|.111521P|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	11,070	1,680,000	151.76	49,392				1,774				(41,478)	(1,774)			0010
.111521N EEJ EUR011/14/22|.111521N|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	1,317	200,000	151.76	5,600				201				(4,703)	(201)			0010
.I111521 SPX EUR011/14/22|.I111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	2,601	12,180,000	4682.8	147,378				5,293				(123,765)	(5,293)			0010
.111521M EEJ EUR011/14/22|.111521M|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	1,416	215,000	151.76	5,805				208				(4,875)	(208)			0010
.111521S EEJ EUR010/28/22|.111521S|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	10/28/2022	Expiration	1,932	300,000	155.221356	6,420				502				(5,080)	(502)			0010
.111521H EEJ EUR011/14/22|.111521H|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	9,884	1,500,000	151.76	33,900				1,217				(28,469)	(1,217)			0010
.111521L EEJ EUR011/14/22|.111521L|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	19,537	2,965,000	151.76	76,497				2,747				(64,241)	(2,747)			0010
.111521C EEJ EUR011/14/22|.111521C|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	2,306	350,000	151.76	5,565				200				(4,673)	(200)			0010
.111521R EEJ EUR010/28/22|.111521R|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	10/28/2022	Expiration	3,540	540,000	152.515413	15,444				1,209				(12,221)	(1,209)			0010

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.J111521 SPX EURO11/14/22|.J111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,390	6,510,000	4682.8	115,227				4,138				(96,765)	(4,139)			0010
.S111521 SPX EURO11/14/22|.S111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	853	3,995,000	4682.8	138,227				4,964				(116,080)	(4,964)			0010
.111521K EEJ EURO11/14/22|.111521K|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	14,035	2,130,000	151.76	53,463				1,920				(44,897)	(1,920)			0010
.111521B EEJ EURO10/28/22|.111521B|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	10/28/2022	Expiration	53,515	8,090,000	151.17	228,947				17,918				(181,167)	(17,918)			0010
.111521U EEJ EURO11/14/22|.111521U|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	11,654	1,770,000	151.866232	55,932				2,009				(46,971)	(2,009)			0010
.111521I EEJ EURO11/14/22|.111521I|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	4,250	645,000	151.76	14,964				537				(12,566)	(537)			0010
.111521A EEJ EURO10/28/22|.111521A|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/28/2022	10/28/2022	Expiration	55,070	8,325,000	151.17	167,333				13,096				(132,411)	(13,096)			0010
.111521J EEJ EURO11/14/22|.111521J|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	14,957	2,270,000	151.76	55,615				1,997				(46,704)	(1,997)			0010
.111521F EEJ EURO11/14/22|.111521F|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	2,536	385,000	151.76	7,700				277				(6,466)	(277)			0010
.D111521 SPX ASIAN11/15/2|.D111521|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2022	11/15/2022	Expiration	318	1,490,000	4682.8	29,398				1,134				(24,620)	(1,134)			0010
.K111521 SPX EURO11/14/22|.K111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,326	6,210,000	4682.8	131,652				4,728				(110,559)	(4,728)			0010
.L111521 SPX EURO11/14/22|.L111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,527	7,155,000	4682.8	167,427				6,013				(140,602)	(6,013)			0010
.111521V EEJ EURO11/14/22|.111521V|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	7,861	1,205,000	153.2776	33,138				1,190				(27,828)	(1,190)			0010
.M111521 SPX EURO11/14/22|.M111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	2,765	12,950,000	4682.8	330,225				11,859				(277,316)	(11,859)			0010
.111521W EEJ EURO11/14/22|.111521W|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	1,850	285,000	154.021224	7,239				260				(6,079)	(260)			0010
.111521D EEJ EURO11/14/22|.111521D|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	11,004	1,670,000	151.76	29,893				1,074				(25,104)	(1,074)			0010
.111521X EEJ EURO11/14/22|.111521X|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	11,407	1,765,000	154.71932	41,654				1,496				(34,980)	(1,496)			0010
.111521E EEJ EURO11/14/22|.111521E|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	8,664	1,315,000	151.76	24,722				888				(20,761)	(888)			0010
.C111521 SPX ASIAN11/15/2|.C111521|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2022	11/15/2022	Expiration	850	3,985,000	4682.8	46,983				1,812				(39,347)	(1,812)			0010
.F111521 SPX ASIAN11/15/2|.F111521|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2022	11/15/2022	Expiration	540	2,530,000	4682.8	66,590				2,568				(55,767)	(2,568)			0010
.N111521 SPX EURO11/14/22|.N111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,585	7,425,000	4682.8	197,505				7,093				(165,861)	(7,093)			0010
.111521Y EEJ EURO11/14/22|.111521Y|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	3,167	495,000	156.297624	9,851				354				(8,272)	(354)			0010
.0111521 SPX EURO11/14/22|.0111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	2,003	9,380,000	4682.8	261,702				9,398				(219,772)	(9,398)			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)
.111521Z EEJ EUR011/14/22|.111521Z|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	2,578	405,000	157.0716	7,371				265			(6,190)	(265)			0010
.111521G EEJ EUR011/14/22|.111521G|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	11/14/2022	11/14/2022	Expiration	29,487	4,475,000	151.76	96,660				3,471			(81,173)	(3,471)			0010
.E111521 SPX ASIAN11/15/2|.E111521|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	11/15/2022	Expiration	1,128	5,285,000	4682.8	122,771				4,735			(102,816)	(4,735)			0010
.P111521 SPX EUR011/14/22|.P111521|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/15/2021	11/14/2022	11/14/2022	Expiration	1,407	6,590,000	4682.8	191,110				6,863			(160,490)	(6,863)			0010
.G111521 SPX ASIAN11/15/2|.G111521|SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/15/2021	11/15/2022	11/15/2022	Expiration	570	2,670,000	4682.8	78,445				3,025			(65,695)	(3,025)			0010
.111621I PDLV5E EUR011/14|.111621I|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	11/14/2022	11/14/2022	Expiration	414	178,530	430.53	3,321				120			(2,796)	(120)			0010
.111621H PDLV5E EUR011/07|.111621H|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	11/07/2022	11/07/2022	Expiration	605	260,918	430.83	4,697				80			(4,033)	(80)			0010
.111621A SGIXCGMS EUR011/|.111621A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	11/16/2021	11/14/2022	11/14/2022	Expiration	778	295,442	379.37	7,172				258			(6,040)	(258)			0010
.111621F PDLV5E EUR011/14|.111621F|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	11/14/2022	11/14/2022	Expiration	2,414	1,039,569	430.53	24,534				883			(20,660)	(883)			0010
.111621D PDLV5E EUR011/07|.111621D|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/16/2021	11/07/2022	11/07/2022	Expiration	7,435	3,203,315	430.83	73,676				1,249			(63,270)	(1,249)			0010
.111921G SPX EUR001/07/22|.111921G|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	01/07/2022	01/07/2022	Exercise	843	3,210,000	3803.79	207,227	212,181			27,630				184,550			0010
.111921I SPX EUR004/14/22|.111921I|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	04/14/2022	04/14/2022	Exercise	928	3,830,000	4124.66	287,770	248,789			26,345			(182,390)	222,444			0010
.111921H SPX EUR001/07/22|.111921H|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	01/07/2022	01/07/2022	Exercise	826	3,145,000	3803.79	214,862	220,154			28,648				191,506			0010
.111921J SPX EUR004/21/22|.111921J|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	04/21/2022	04/21/2022	Exercise	498	2,080,000	4173.42	104,583	109,766			14,038			(63,171)	95,728			0010
.111921K SPX EUR004/21/22|.111921K|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	04/21/2022	04/21/2022	Exercise	704	2,940,000	4173.42	160,764	155,150			21,579			(97,106)	133,571			0010
.K112221 SPX EUR011/21/22|.K112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	3,435	16,090,020	4682.94	432,821				23,913			(363,474)	(23,913)			0010
.112221K EEJ EUR011/21/22|.112221K|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	23,450	3,535,000	150.74	88,729				4,902			(74,512)	(4,902)			0010
.112221W EEJ EUR011/21/22|.112221W|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	2,580	400,000	155.021016	8,160				451			(6,853)	(451)			0010
.112221V EEJ EUR011/21/22|.112221V|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	9,368	1,440,000	153.709578	33,840				1,870			(28,418)	(1,870)			0010
.L112221 SPX EUR011/21/22|.L112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	2,411	11,295,017	4682.94	318,519				17,598			(267,486)	(17,598)			0010
.112221L EEJ EUR011/21/22|.112221L|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	28,260	4,260,000	150.74	109,908				6,072			(92,298)	(6,072)			0010
.112221U EEJ EUR011/21/22|.112221U|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	2,841	435,000	153.106618	10,919				603			(9,169)	(603)			0010
.D112221 SPX ASIAN11/22/2|.D112221|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2022	11/22/2022	Expiration	548	2,570,000	4682.94	84,810				4,906			(71,025)	(4,906)			0010

SCHEDULE DB - PART A - SECTION 2

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.112221I EEJ EURO11/21/22|.112221I|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	7,927	1,195,000	150.74	28,083				1,552				(23,583)	(1,552)			0010
.112221H EEJ EURO11/21/22|.112221H|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	14,727	2,220,000	150.74	50,172				2,772				(42,133)	(2,772)			0010
.M112221 SPX EURO11/21/22|.M112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	2,057	9,635,009	4682.94	283,269				15,650				(237,883)	(15,650)			0010
.112221A EEJ EURO11/07/22|.112221A|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	11/07/2022	Expiration	26,452	4,020,000	151.97	56,682				977				(49,515)	(977)			0010
.112221J EEJ EURO11/21/22|.112221J|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	22,853	3,445,000	150.74	84,403				4,663				(70,879)	(4,663)			0010
.112221B EEJ EURO11/07/22|.112221B|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	11/07/2022	Expiration	27,637	4,200,000	151.97	103,740				1,789				(90,623)	(1,789)			0010
.112221G EEJ EURO11/21/22|.112221G|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	30,317	4,570,000	150.74	96,427				5,327				(80,977)	(5,327)			0010
.112221M EEJ EURO11/21/22|.112221M|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	2,885	435,000	150.74	11,789				651				(9,900)	(651)			0010
.H112221 SPX EURO11/21/22|.H112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	1,253	5,870,018	4682.94	130,901				7,232				(109,928)	(7,232)			0010
.112221F EEJ EURO11/21/22|.112221F|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	2,288	345,000	150.74	6,866				379				(5,766)	(379)			0010
.112221X EEJ EURO11/21/22|.112221X|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	3,525	550,000	156.0159	10,010				553				(8,406)	(553)			0010
.1122210 EEJ EURO11/21/22|.1122210|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	9,586	1,445,000	150.74	42,628				2,355				(35,796)	(2,355)			0010
.112221Y SPX ASIAN11/22/2|.112221Y|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/22/2021	11/22/2022	11/22/2022	Expiration	1,270	5,950,000	4682.94	70,508				4,079				(59,048)	(4,079)			0010
.112221C EEJ EURO11/21/22|.112221C|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	1,592	240,000	150.74	3,624				200				(3,043)	(200)			0010
.I112221 SPX EURO11/21/22|.I112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	1,474	6,904,995	4682.94	165,030				9,118				(138,588)	(9,118)			0010
.112221D EEJ EURO11/21/22|.112221D|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	21,162	3,190,000	150.74	57,420				3,172				(48,220)	(3,172)			0010
.J112221 SPX EURO11/21/22|.J112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	1,311	6,139,990	4682.94	157,798				8,718				(132,515)	(8,718)			0010
.112221N EEJ EURO11/21/22|.112221N|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	35,491	5,350,000	150.74	154,080				8,513				(129,393)	(8,513)			0010
.E112221 SPX EURO11/21/22|.E112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	3,882	18,180,016	4682.94	221,796				12,254				(186,260)	(12,254)			0010
.112221E EEJ EURO11/21/22|.112221E|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	5,207	785,000	150.74	15,151				837				(12,723)	(837)			0010
.112221Z SPX ASIAN11/22/2|.112221Z|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/22/2021	11/22/2022	11/22/2022	Expiration	448	2,100,000	4682.94	41,832				2,420				(35,033)	(2,420)			0010
.1122210 EEJ EURO11/07/22|.1122210|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	11/07/2022	Expiration	3,437	535,000	155.647674	10,112				174				(8,833)	(174)			0010
.A112221 SPX ASIAN11/22/2|.A112221|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	11/22/2021	11/22/2022	11/22/2022	Expiration	758	3,550,000	4682.94	84,135				4,867				(70,460)	(4,867)			0010

SCHEDULE DB - PART A - SECTION 2

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.112221P EEJ EURO11/07/22|.112221P|EEJ EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/07/2022	11/07/2022	Expiration	2,834	435,000	153.4897	10,440				180				(9,120)	(180)			0010
.0112221 SPX EURO11/21/22|.0112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	1,769	8,285,011	4682.94	289,975				16,021				(243,515)	(16,021)			0010
.B112221 SPX ASIAN11/22/2|.B112221|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2022	11/22/2022	Expiration	545	2,555,000	4682.94	66,864				3,868				(55,997)	(3,868)			0010
.G112221 SPX EURO11/21/22|.G112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	1,234	5,780,012	4682.94	117,912				6,514				(99,020)	(6,514)			0010
.N112221 SPX EURO11/21/22|.N112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	770	3,609,985	4682.94	114,798				6,342				(96,405)	(6,342)			0010
.C112221 SPX ASIAN11/22/2|.C112221|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2022	11/22/2022	Expiration	711	3,330,000	4682.94	99,167				5,737				(83,049)	(5,737)			0010
.112221T EEJ EURO11/21/22|.112221T|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	6,962	1,060,000	152.2474	29,044				1,605				(24,391)	(1,605)			0010
.112221S EEJ EURO11/21/22|.112221S|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/22/2021	11/21/2022	11/21/2022	Expiration	3,876	585,000	150.905814	18,369				1,015				(15,426)	(1,015)			0010
.F112221 SPX EURO11/21/22|.F112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	11/21/2022	Expiration	1,471	6,890,010	4682.94	119,197				6,585				(100,099)	(6,585)			0010
.112321H MXEA EURO11/07/2|.112321H|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/07/2022	11/07/2022	Expiration	891	2,118,736	2377.93	47,606				826				(41,827)	(826)			0010
.112321J MXEA EURO11/14/2|.112321J|MXEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/14/2022	11/14/2022	Expiration	1,212	2,873,894	2371.2	58,309				2,147				(50,215)	(2,147)			0010
.112321I MXEA EURO11/14/2|.112321I|MXEA EURO 11/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/14/2022	11/14/2022	Expiration	441	1,045,699	2371.2	15,435				568				(13,292)	(568)			0010
.112321L MXEA EURO11/21/2|.112321L|MXEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/21/2022	11/21/2022	Expiration	1,151	2,679,551	2328.02	66,102				3,672				(55,819)	(3,672)			0010
.112321A MXEA ASIAN10/28/|.112321A|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	10/28/2022	10/28/2022	Expiration	551	1,297,335	2354.51	20,156				1,620				(16,376)	(1,620)			0010
.112321G MXEA EURO11/07/2|.112321G|MXEA EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/07/2022	11/07/2022	Expiration	1,886	4,484,776	2377.93	76,553				1,328				(67,260)	(1,328)			0010
.112321K MXEA EURO11/21/2|.112321K|MXEA EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/21/2022	11/21/2022	Expiration	715	1,664,534	2328.02	27,749				1,542				(23,433)	(1,542)			0010
.112321E MXEA EURO10/28/2|.112321E|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	10/28/2022	10/28/2022	Expiration	922	2,170,858	2354.51	36,530				2,935				(29,680)	(2,935)			0010
.112321B MXEA ASIAN11/08/|.112321B|MXEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/08/2022	11/08/2022	Expiration	830	1,973,682	2377.93	26,261				530				(23,007)	(530)			0010
.112321D MXEA ASIAN11/22/|.112321D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2022	11/22/2022	Expiration	931	2,167,387	2328.02	41,569				2,418				(35,006)	(2,418)			0010
.112321F MXEA EURO10/28/2|.112321F|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	10/28/2022	10/28/2022	Expiration	1,268	2,985,519	2354.51	69,689				5,600				(56,623)	(5,600)			0010
.112321N SG|XCGMS EURO11/|.112321N|SG|XCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLQOF39	11/23/2021	11/21/2022	11/21/2022	Expiration	1,922	731,831	380.72	16,916				940				(14,284)	(940)			0010
.112321C MXEA ASIAN11/15/|.112321C|MXEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/23/2021	11/15/2022	11/15/2022	Expiration	750	1,778,400	2371.2	26,010				1,029				(22,336)	(1,029)			0010
.F112921 SPX EURO11/28/22|.F112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	1,499	6,980,000	4655.27	166,124				12,390				(139,507)	(12,390)			0010

SCHEDULE DB - PART A - SECTION 2

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.112921D EEJ EURO11/28/22|.112921D|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	25,519	3,835,000	150.28	68,647				5,120				(57,648)	(5,120)			0010
.112921Q EEJ EURO11/28/22|.112921Q|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,325	350,000	150.475364	10,990				820				(9,229)	(820)			0010
.G112921 SPX EURO11/28/22|.G112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	3,162	14,720,000	4655.27	379,776				28,326				(318,928)	(28,326)			0010
.112921W SPX ASIAN11/28/2|.112921W|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	11/28/2022	Expiration	918	4,275,000	4655.27	50,975				3,802				(42,808)	(3,802)			0010
.112921R EEJ EURO11/28/22|.112921R|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	12,386	1,880,000	151.7828	51,700				3,856				(43,417)	(3,856)			0010
.D112921 SPX EURO11/28/22|.D112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	1,162	5,410,000	4655.27	99,544				7,425				(83,595)	(7,425)			0010
.112921X SPX ASIAN11/28/2|.112921X|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	11/28/2022	Expiration	367	1,710,000	4655.27	33,018				2,463				(27,728)	(2,463)			0010
.C112921 SPX EURO11/28/22|.C112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	2,435	11,340,000	4655.27	139,482				10,403				(117,134)	(10,403)			0010
.E112921 SPX EURO11/28/22|.E112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	1,080	5,030,000	4655.27	110,660				8,254				(92,930)	(8,254)			0010
.112921A EEJ EURO11/14/22|.112921A|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2022	11/14/2022	Expiration	47,904	7,270,000	151.76	133,041				4,970				(116,220)	(4,970)			0010
.112921S EEJ EURO11/28/22|.112921S|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	8,470	1,295,000	152.879844	31,728				2,366				(26,644)	(2,366)			0010
.J112921 SPX EURO11/28/22|.J112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	1,520	7,080,000	4655.27	210,276				15,684				(176,585)	(15,684)			0010
.112921B EEJ EURO11/14/22|.112921B|EEJ EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/14/2022	11/14/2022	Expiration	27,016	4,100,000	151.76	99,630				3,722				(87,033)	(3,722)			0010
.112921L EEJ EURO11/28/22|.112921L|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	17,933	2,695,000	150.28	69,531				5,186				(58,391)	(5,186)			0010
.H112921 SPX EURO11/28/22|.H112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	4,462	20,775,000	4655.27	558,848				41,682				(469,308)	(41,682)			0010
.I112921 SPX EURO11/28/22|.I112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	3,225	15,015,000	4655.27	424,925				31,693				(356,843)	(31,693)			0010
.112921J EEJ EURO11/28/22|.112921J|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	36,531	5,490,000	150.28	133,956				9,991				(112,493)	(9,991)			0010
.112921V EEJ EURO11/28/22|.112921V|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,254	350,000	155.224212	6,615				493				(5,555)	(493)			0010
.B112921 SPX ASIAN11/28/2|.B112921|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	11/28/2022	Expiration	494	2,300,000	4655.27	81,151				6,053				(68,149)	(6,053)			0010
.112921U EEJ EURO11/28/22|.112921U|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,466	380,000	154.037	8,208				612				(6,893)	(612)			0010
.K112921 SPX EURO11/28/22|.K112921|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	11/29/2021	11/28/2022	11/28/2022	Expiration	1,390	6,475,000	4655.27	226,625				16,903				(190,315)	(16,903)			0010
.112921K EEJ EURO11/28/22|.112921K|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	14,972	2,250,000	150.28	56,475				4,212				(47,427)	(4,212)			0010
.A112921 SPX ASIAN11/28/2|.A112921|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	11/28/2022	Expiration	688	3,205,000	4655.27	100,720				7,512				(84,583)	(7,512)			0010

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.112921T EEJ EUR011/28/22|.112921T|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	3,359	515,000	153.315656	12,051				899				(10,120)	(899)			0010
.112921Z SPX ASIAN11/28/2|.112921Z|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	11/28/2022	Expiration	749	3,490,000	4655.27	94,952				7,082				(79,739)	(7,082)			0010
.112921H EEJ EUR011/28/22|.112921H|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	16,935	2,545,000	150.28	57,517				4,290				(48,302)	(4,290)			0010
.112921I EEJ EUR011/28/22|.112921I|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,029	305,000	150.28	7,076				528				(5,942)	(528)			0010
.112921Y SPX ASIAN11/28/2|.112921Y|SPX ASIAN 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2021	11/28/2022	11/28/2022	Expiration	1,071	4,990,000	4655.27	118,143				8,812				(99,214)	(8,812)			0010
.112921N EEJ EUR011/28/22|.112921N|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	51,537	7,745,000	150.28	223,056				16,637				(187,318)	(16,637)			0010
.112921G EEJ EUR011/28/22|.112921G|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,428	365,000	150.28	7,884				588				(6,621)	(588)			0010
.112921C EEJ EUR011/28/22|.112921C|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,262	340,000	150.28	5,100				380				(4,283)	(380)			0010
.112921M EEJ EUR011/28/22|.112921M|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	2,129	320,000	150.28	8,800				656				(7,390)	(656)			0010
.112921O EEJ EUR011/28/22|.112921O|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	9,815	1,475,000	150.28	43,513				3,245				(36,541)	(3,245)			0010
.112921F EEJ EUR011/28/22|.112921F|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	6,654	1,000,000	150.28	20,500				1,529				(17,215)	(1,529)			0010
.112921E EEJ EUR011/28/22|.112921E|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/29/2021	11/28/2022	11/28/2022	Expiration	15,936	2,395,000	150.28	45,505				3,394				(38,214)	(3,394)			0010
.113021C PDLV5E EUR011/21|.113021C|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/21/2022	11/21/2022	Expiration	4,706	2,023,169	429.89	34,596				1,955				(29,710)	(1,955)			0010
.113021H PDLV5E EUR011/28|.113021H|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2022	11/28/2022	Expiration	392	169,440	431.54	2,287				171				(1,926)	(171)			0010
.113021G PDLV5E EUR011/21|.113021G|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/21/2022	11/21/2022	Expiration	811	348,679	429.89	5,056				286				(4,342)	(286)			0010
.113021E PDLV5E EUR011/28|.113021E|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2022	11/28/2022	Expiration	4,363	1,882,843	431.54	29,749				2,225				(25,052)	(2,225)			0010
.113021A SGIXCGMS EUR011/|.113021A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	11/30/2021	11/28/2022	11/28/2022	Expiration	2,236	853,567	381.6	22,435				1,678				(18,893)	(1,678)			0010
.120721F EEJ EUR012/07/22|.120721F|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	4,226	635,000	150.23	12,954				214				(11,919)	(214)			0010
.120721G EEJ EUR012/07/22|.120721G|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	28,789	4,325,000	150.23	93,420				1,544				(85,957)	(1,544)			0010
.N120721 SPX EUR012/07/22|.N120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	1,259	5,905,000	4686.75	174,729				2,888				(160,770)	(2,888)			0010
.120721Q EEJ EUR011/21/22|.120721Q|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	11/21/2022	Expiration	3,531	545,000	154.327612	11,336				653				(9,931)	(653)			0010
.0120721 SPX EUR012/07/22|.0120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	2,156	10,105,000	4686.75	311,436				5,148				(286,556)	(5,148)			0010
.120721H EEJ EUR012/07/22|.120721H|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	13,612	2,045,000	150.23	46,422				767				(42,713)	(767)			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)
.120721I EEJ EUR012/07/22|.120721I|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	7,288	1,095,000	150.23	25,733				425				(23,677)	(425)			0010
.A120721 SPX ASIAN12/07/2|.A120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	12/07/2022	Expiration	1,032	4,840,000	4686.75	59,048				976				(54,331)	(976)			0010
.P120721 SPX EUR012/07/22|.P120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	1,032	4,840,000	4686.75	162,430				2,685				(149,454)	(2,685)			0010
.F120721 SPX ASIAN12/07/2|.F120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	12/07/2022	Expiration	801	3,755,000	4686.75	134,054				2,216				(123,344)	(2,216)			0010
.120721T EEJ EUR012/07/22|.120721T|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	2,526	380,000	150.38023	11,970				198				(11,014)	(198)			0010
.J120721 SPX EUR012/07/22|.J120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	1,823	8,545,000	4686.75	204,396				3,378				(188,067)	(3,378)			0010
.120721U EEJ EUR012/07/22|.120721U|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	11,007	1,670,000	151.717277	45,925				759				(42,256)	(759)			0010
.K120721 SPX EUR012/07/22|.K120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	3,806	17,840,000	4686.75	460,094				7,605				(423,337)	(7,605)			0010
.120721M EEJ EUR012/07/22|.120721M|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	4,393	660,000	150.23	17,754				293				(16,336)	(293)			0010
.E120721 SPX ASIAN12/07/2|.E120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	12/07/2022	Expiration	707	3,315,000	4686.75	104,423				1,726				(96,080)	(1,726)			0010
.L120721 SPX EUR012/07/22|.L120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	3,554	16,660,000	4686.75	451,819				7,468				(415,723)	(7,468)			0010
.120721V EEJ EUR012/07/22|.120721V|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	26,696	4,080,000	152.828979	99,960				1,652				(91,974)	(1,652)			0010
.B120721 SPX ASIAN12/07/2|.B120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	12/07/2022	Expiration	357	1,675,000	4686.75	37,353				617				(34,368)	(617)			0010
.120721B EEJ EUR011/21/22|.120721B|EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	11/21/2022	11/21/2022	Expiration	25,971	3,915,000	150.74	101,399				5,844				(88,833)	(5,844)			0010
.M120721 SPX EUR012/07/22|.M120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	2,061	9,660,000	4686.75	273,764				4,525				(251,893)	(4,525)			0010
.C120721 SPX ASIAN12/07/2|.C120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	12/07/2022	Expiration	386	1,810,000	4686.75	45,974				760				(42,301)	(760)			0010
.120721W EEJ EUR012/07/22|.120721W|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	4,372	670,000	153.2346	15,678				259				(14,425)	(259)			0010
.120721C EEJ EUR012/07/22|.120721C|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	1,630	245,000	150.23	3,504				58				(3,224)	(58)			0010
.H120721 SPX EUR012/07/22|.H120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	912	4,275,000	4686.75	77,207				1,276				(71,038)	(1,276)			0010
.D120721 SPX ASIAN12/07/2|.D120721|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	12/07/2022	Expiration	1,278	5,990,000	4686.75	166,522				2,752				(153,219)	(2,752)			0010
.120721L EEJ EUR012/07/22|.120721L|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	42,634	6,405,000	150.23	165,249				2,731				(152,047)	(2,731)			0010
.120721K EEJ EUR012/07/22|.120721K|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	36,910	5,545,000	150.23	138,071				2,282				(127,040)	(2,282)			0010
.G120721 SPX EUR012/07/22|.G120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	4,298	20,145,000	4686.75	247,179				4,086				(227,432)	(4,086)			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)
.120721A EEJ EUR011/21/22 .120721A EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	11/21/2022	Expiration	19,934	3,005,000	150.74	57,095				3,291				(50,020)	(3,291)			0010
.120721J EEJ EUR012/07/22 .120721J EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	35,112	5,275,000	150.23	128,183				2,119				(117,942)	(2,119)			0010
.I120721 SPX EUR012/07/22 .I120721 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	627	2,940,000	4686.75	62,034				1,025				(57,078)	(1,025)			0010
.Q120721 SPX EUR012/07/22 .Q120721 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	12/07/2022	Expiration	1,246	5,840,000	4686.75	207,729				3,434				(191,133)	(3,434)			0010
.120721Y EEJ EUR012/07/22 .120721Y EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	3,456	535,000	154.766946	10,593				175				(9,747)	(175)			0010
.120721D EEJ EUR012/07/22 .120721D EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	37,509	5,635,000	150.23	101,994				1,686				(93,845)	(1,686)			0010
.120721P EEJ EUR011/21/22 .120721P EEJ EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	11/21/2022	11/21/2022	Expiration	2,601	395,000	151.810254	10,823				624				(9,482)	(624)			0010
.120721Z EEJ EUR012/07/22 .120721Z EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	8,650	1,345,000	155.48805	24,479				405				(22,523)	(405)			0010
.120721N EEJ EUR012/07/22 .120721N EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	58,044	8,720,000	150.23	251,136				4,151				(231,073)	(4,151)			0010
.120721X EEJ EUR012/07/22 .120721X EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	3,311	510,000	153.98575	11,016				182				(10,136)	(182)			0010
.1207210 EEJ EUR012/07/22 .1207210 EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	14,411	2,165,000	150.23	63,868				1,056				(58,765)	(1,056)			0010
.120721E EEJ EUR012/07/22 .120721E EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/07/2021	12/07/2022	12/07/2022	Expiration	6,922	1,040,000	150.23	19,968				330				(18,373)	(330)			0010
.120821A SGIXCGMS EUR012/I .120821A SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/08/2021	12/07/2022	12/07/2022	Expiration	2,847	1,091,183	383.26	26,620				441				(24,561)	(441)			0010
.II121421 SPX EUR012/14/22 .II121421 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	5,524	25,600,000	4634.09	1,192,960				1,192,960		(138,266)			(1,192,960)			0010
.U121421 SPX EUR012/14/22 .U121421 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	1,059	4,910,000	4634.09	203,274				203,274		(23,273)			(203,274)			0010
.V121421 SPX EUR012/14/22 .V121421 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	715	3,315,000	4634.09	151,164				151,164		(17,471)			(151,164)			0010
.D121421 EEJ EUR012/14/22 .D121421 EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	43,991	6,560,000	149.12	207,952				207,952		(8,160)			(207,952)			0010
.X121421 SPX EUR012/14/22 .X121421 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	1,814	8,410,000	4634.09	431,433				431,433		(51,471)			(431,433)			0010
.T121421 SPX EUR012/14/22 .T121421 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	882	4,090,000	4634.09	165,236				165,236		(18,303)			(165,236)			0010
.121421Z EEJ EUR012/14/22 .121421Z EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	4,037	610,000	151.088384	15,799				566				(14,537)	(566)			0010
.121421B EEJ EUR011/28/22 .121421B EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	11/28/2022	Expiration	11,378	1,710,000	150.28	39,843				3,100				(34,906)	(3,100)			0010
.121421N EEJ EUR012/14/22 .121421N EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	18,575	2,770,000	149.12	72,574				2,599				(66,776)	(2,599)			0010
.1214210 EEJ EUR012/14/22 .1214210 EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	2,145	320,000	149.12	8,768				314				(8,068)	(314)			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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.121421Y EEJ EUR012/14/22].121421Y|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	13,180	1,985,000	150.596288	54,191				1,941				(49,861)	(1,941)			0010
.121421M EEJ EUR012/14/22].121421M|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	21,962	3,275,000	149.12	83,840				3,003				(77,142)	(3,003)			0010
.121421C EEJ EUR012/14/22].121421C|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	1,609	240,000	149.12	2,808				101				(2,584)	(101)			0010
.121421L EEJ EUR012/14/22].121421L|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	34,200	5,100,000	149.12	126,990				4,548				(116,845)	(4,548)			0010
.121421A EEJ EUR011/28/22].121421A|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	11/28/2022	Expiration	78,852	11,850,000	150.28	210,930				16,412				(184,792)	(16,412)			0010
.121421K EEJ EUR012/14/22].121421K|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	32,222	4,805,000	149.12	116,281				4,164				(106,991)	(4,164)			0010
.121421Q EEJ EUR012/14/22].121421Q|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	11,769	1,755,000	149.12	51,246				1,835				(47,152)	(1,835)			0010
.121421E EEJ EUR012/14/22].121421E|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	11,802	1,760,000	149.12	31,328				1,122				(28,825)	(1,122)			0010
.K121421 SPX EUR012/14/22].K121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	3,831	17,755,000	4634.09	214,836				7,694				(197,672)	(7,694)			0010
.121421J EEJ EUR012/14/22].121421J|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	5,666	845,000	149.12	19,689				705				(18,116)	(705)			0010
.L121421 SPX EUR012/14/22].L121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	931	4,315,000	4634.09	77,239				2,766				(71,068)	(2,766)			0010
.121421P EEJ EUR012/14/22].121421P|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	40,604	6,055,000	149.12	173,173				6,202				(159,338)	(6,202)			0010
.121421F EEJ EUR012/14/22].121421F|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	20,587	3,070,000	149.12	57,716				2,067				(53,105)	(2,067)			0010
.H121421 SPX ASIAN12/14/22].H121421|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	12/14/2022	Expiration	1,552	7,195,000	4634.09	200,625				7,185				(184,597)	(7,185)			0010
.C121421 EEJ EUR012/14/22].C121421|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	3,823	590,000	154.324288	10,679				382				(9,826)	(382)			0010
.S121421 SPX EUR012/14/22].S121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	1,139	5,280,000	4634.09	180,048				6,448				(165,664)	(6,448)			0010
.F121421 SPX ASIAN12/14/21].F121421|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	12/14/2022	Expiration	1,103	5,115,000	4634.09	60,383				2,162				(55,559)	(2,162)			0010
.121421R EEJ EUR012/14/22].121421R|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	2,179	325,000	149.12	9,815				352				(9,031)	(352)			0010
.G121421 SPX ASIAN12/14/21].G121421|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	12/14/2022	Expiration	559	2,595,000	4634.09	60,889				2,181				(56,025)	(2,181)			0010
.B121421 EEJ EUR012/14/22].B121421|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	5,870	895,000	152.445376	20,048				718				(18,446)	(718)			0010
.121421G EEJ EUR012/14/22].121421G|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	3,587	535,000	149.12	10,861				389				(9,993)	(389)			0010
.A121421 EEJ EUR012/14/22].A121421|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	14,237	2,160,000	151.714688	52,272				1,872				(48,096)	(1,872)			0010
.121421H EEJ EUR012/14/22].121421H|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	2,280	340,000	149.12	7,276				261				(6,695)	(261)			0010

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.N121421 SPX EUR012/14/22 |.N121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	957	4,435,000	4634.09	108,658				3,891				(99,977)	(3,891)			0010
.121421T EEJ EUR011/28/22 |.121421T|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	11/28/2022	Expiration	3,899	590,000	151.301904	14,042				1,093				(12,302)	(1,093)			0010
.0121421 SPX EUR012/14/22 |.0121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	3,835	17,775,000	4634.09	460,373				16,487				(423,593)	(16,487)			0010
.121421I EEJ EUR012/14/22 |.121421I|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	7,879	1,175,000	149.12	26,790				959				(24,650)	(959)			0010
.121421U EEJ EUR011/28/22 |.121421U|EEJ EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	11/28/2022	11/28/2022	Expiration	3,451	530,000	153.541076	9,805				763				(8,590)	(763)			0010
.M121421 SPX EUR012/14/22 |.M121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	1,220	5,655,000	4634.09	126,107				4,516				(116,032)	(4,516)			0010
.Q121421 SPX EUR012/14/22 |.Q121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	1,280	5,935,000	4634.09	168,554				6,036				(155,088)	(6,036)			0010
.121421D EEJ EUR012/14/22 |.121421D|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	1,508	225,000	149.12	3,623				130				(3,333)	(130)			0010
.P121421 SPX EUR012/14/22 |.P121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	3,548	16,445,000	4634.09	445,660				15,960				(410,056)	(15,960)			0010
.R121421 SPX EUR012/14/22 |.R121421|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	12/14/2022	12/14/2022	Expiration	1,978	9,170,000	4634.09	274,183				9,819				(252,279)	(9,819)			0010
.J121421 SPX ASIAN12/14/2 |.J121421|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	12/14/2022	Expiration	786	3,645,000	4634.09	134,861				4,830				(124,087)	(4,830)			0010
.121421X EEJ EUR012/14/22 |.121421X|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/14/2021	12/14/2022	12/14/2022	Expiration	3,887	580,000	149.209472	18,212				652				(16,757)	(652)			0010
.I121421 SPX ASIAN12/14/2 |.I121421|SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2022	12/14/2022	Expiration	353	1,640,000	4634.09	52,752				1,889				(48,538)	(1,889)			0010
.121521G PDLV5E EUR012/14|.121521G|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2022	12/14/2022	Expiration	5,205	2,258,033	433.8	60,515				2,173				(55,835)	(2,173)			0010
.121521A SGIXCGMS EUR012/|.121521A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ2OJLFK8MNNCLOOF39	12/15/2021	12/14/2022	12/14/2022	Expiration	2,624	1,006,101	383.31	25,198				905				(23,249)	(905)			0010
.121521E PDLV5E EUR012/07|.121521E|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/07/2022	12/07/2022	Expiration	4,729	2,038,293	430.97	61,556				1,040				(57,915)	(1,040)			0010
.121521I PDLV5E EUR012/07|.121521I|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/15/2021	12/07/2022	12/07/2022	Expiration	580	250,312	430.97	5,682				96				(5,346)	(96)			0010
.122121I EEJ EUR012/21/22 |.122121I|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	12,543	1,875,000	149.48	42,750				2,355				(39,335)	(2,355)			0010
.122121H EEJ EUR012/21/22 |.122121H|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	31,810	4,755,000	149.48	100,806				5,554				(92,753)	(5,554)			0010
.122121J EEJ EUR012/21/22 |.122121J|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	4,080	610,000	149.48	14,213				783				(13,078)	(783)			0010
.0122121 SPX EUR005/23/22 |.0122121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	05/23/2022	05/23/2022	Expiration	744	3,095,000	4155.86	156,297				22,772				(124,209)	(22,772)			0010
.N122121 SPX EUR005/23/22 |.N122121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/21/2021	05/23/2022	05/23/2022	Expiration	1,181	4,910,000	4155.86	229,121				33,382				(182,083)	(33,382)			0010
.122121G EEJ EUR012/21/22 |.122121G|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,308	345,000	149.48	7,004				386				(6,444)	(386)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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.122121E EEJ EUR012/21/22].122121E|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	17,795	2,660,000	149.48	48,146				2,653				(44,300)	(2,653)			0010
.M122121 SPX EUR005/16/22].M122121|SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	05/16/2022	05/16/2022	Expiration	612	2,555,000	4173.85	148,053				15,422				(123,378)	(15,422)			0010
.122121F EEJ EUR012/21/22].122121F|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	11,974	1,790,000	149.48	34,368				1,894				(31,622)	(1,894)			0010
.AD12212 SPX ASIAN12/21/2].AD12212|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	12/21/2022	Expiration	562	2,615,000	4649.23	93,227				5,136				(85,779)	(5,136)			0010
.AC12212 SPX ASIAN12/21/2].AC12212|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	12/21/2022	Expiration	818	3,805,000	4649.23	121,071				6,671				(111,399)	(6,671)			0010
.122121B EEJ EUR012/07/22].122121B|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	12/07/2022	Expiration	29,421	4,420,000	150.23	101,660				1,748				(97,291)	(1,748)			0010
.AB12212 SPX ASIAN12/21/2].AB12212|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	12/21/2022	Expiration	1,415	6,580,000	4649.23	181,424				9,996				(166,930)	(9,996)			0010
.122121A EEJ EUR012/07/22].122121A|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	12/07/2022	Expiration	34,214	5,140,000	150.23	89,436				1,538				(85,592)	(1,538)			0010
.AA12212 SPX ASIAN12/21/2].AA12212|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	12/21/2022	Expiration	265	1,235,000	4649.23	28,181				1,553				(25,930)	(1,553)			0010
.I122121 SPX EUR003/28/22].I122121|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/28/2022	03/28/2022	Exercise	1,524	6,055,000	3971.09	359,770		408,105		102,250				(223,436)	305,854			0010
.122121K EEJ EUR012/21/22].122121K|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	13,948	2,085,000	149.48	50,249				2,769				(46,234)	(2,769)			0010
.122121L EEJ EUR012/21/22].122121L|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	62,115	9,285,000	149.48	230,268				12,687				(211,872)	(12,687)			0010
.122121V EEJ EUR012/21/22].122121V|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	14,237	2,150,000	151.004696	58,265				3,210				(53,610)	(3,210)			0010
.A122121 SPX EUR002/07/22].A122121|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	02/07/2022	02/07/2022	Exercise	2,278	8,920,000	3915.59	590,727		626,174		77,051				(398,099)	549,123			0010
.J122121 SPX EUR004/07/22].J122121|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	04/07/2022	04/07/2022	Exercise	1,701	6,940,000	4079.95	352,550		417,086		20,146				(302,185)	396,940			0010
.K122121 SPX EUR004/07/22].K122121|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	04/07/2022	04/07/2022	Exercise	623	2,545,000	4079.95	134,363		159,314		7,678				(115,168)	151,636			0010
.AF12212 SPX EUR012/21/22].AF12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	1,494	6,950,000	4649.23	127,880				7,046				(117,664)	(7,046)			0010
.AE12212 SPX EUR012/21/22].AE12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4P0UHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	5,099	23,710,000	4649.23	289,262				15,937				(266,153)	(15,937)			0010
.F122121 SPX EUR003/21/22].F122121|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/21/2022	03/21/2022	Exercise	1,407	5,545,000	3940.59	304,803		338,799		69,273				(204,356)	269,526			0010
.122121U EEJ EUR012/21/22].122121U|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,102	315,000	149.823804	9,639				531				(8,869)	(531)			0010
.122121S EEJ EUR012/07/22].122121S|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	12/07/2022	Expiration	2,492	380,000	152.48345	7,752				133				(7,419)	(133)			0010
.E122121 SPX EUR003/14/22].E122121|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/14/2022	03/14/2022	Exercise	468	1,860,000	3968.94	149,552		95,682		24,002				(108,933)	71,680			0010
.H122121 SPX EUR003/28/22].H122121|SPX EURO 03/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/28/2022	03/28/2022	Exercise	866	3,440,000	3971.09	189,295		213,966		53,800				(117,562)	160,167			0010

SCHEDULE DB - PART A - SECTION 2

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.122121II EEJ EUR012/21/22|.122121II|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	17,143	2,600,000	151.662408	65,780				3,624				(60,525)	(3,624)			0010
.G122121 SPX EUR003/21/22|.G122121|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/21/2022	03/21/2022	Exercise	876	3,455,000	3940.59	210,145		234,598		47,760				(140,893)	186,838			0010
.AG12212 SPX EUR012/21/22|.AG12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	1,765	8,210,000	4649.23	197,040				10,856				(181,299)	(10,856)			0010
.Z122121 SPX ASIAN12/21/2|.Z122121|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/21/2022	12/21/2022	Expiration	1,443	6,710,000	4649.23	80,728				4,448				(74,279)	(4,448)			0010
.AI12212 SPX EUR012/21/22|.AI12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	3,829	17,805,000	4649.23	486,077				26,781				(447,244)	(26,781)			0010
.D122121 SPX EUR003/14/22|.D122121|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/14/2022	03/14/2022	Exercise	1,438	5,710,000	3968.94	347,899		293,734		55,836				(253,408)	237,898			0010
.122121Q EEJ EUR012/21/22|.122121Q|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	7,091	1,060,000	149.48	31,058				1,711				(28,577)	(1,711)			0010
.AH12212 SPX EUR012/21/22|.AH12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	3,000	13,950,000	4649.23	364,095				20,060				(335,008)	(20,060)			0010
.122121R EEJ EUR012/07/22|.122121R|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/07/2022	12/07/2022	Expiration	2,017	305,000	151.176449	7,229				124				(6,918)	(124)			0010
.122121X EEJ EUR012/21/22|.122121X|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	5,542	845,000	152.454652	19,604				1,080				(18,038)	(1,080)			0010
.122121Y EEJ EUR012/21/22|.122121Y|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,870	440,000	153.261844	9,328				514				(8,583)	(514)			0010
.B122121 SPX EUR002/14/22|.B122121|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	02/14/2022	02/14/2022	Exercise	1,145	4,505,000	3932.59	295,908		317,605		72,581				(173,079)	245,024			0010
.L122121 SPX EUR004/07/22|.L122121|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	04/07/2022	04/07/2022	Exercise	1,045	4,265,000	4079.95	248,366		296,421		14,192				(212,885)	282,229			0010
.AK12212 SPX EUR012/21/22|.AK12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	1,935	9,000,000	4649.23	269,100				14,826				(247,602)	(14,826)			0010
.C122121 SPX EUR003/14/22|.C122121|SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	03/14/2022	03/14/2022	Exercise	357	1,420,000	3968.94	81,677		73,048		13,109				(59,493)	59,939			0010
.122121Z EEJ EUR012/21/22|.122121Z|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,682	415,000	154.681904	7,512				414				(6,911)	(414)			0010
.122121P EEJ EUR012/21/22|.122121P|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	48,100	7,190,000	149.48	204,915				11,290				(188,544)	(11,290)			0010
.AJ12212 SPX EUR012/21/22|.AJ12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	2,570	11,950,000	4649.23	342,965				18,896				(315,566)	(18,896)			0010
.122121O EEJ EUR012/21/22|.122121O|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,742	410,000	149.48	11,193				617				(10,299)	(617)			0010
.122121C EEJ EUR012/21/22|.122121C|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,575	385,000	149.48	4,620				255				(4,251)	(255)			0010
.AL12212 SPX EUR012/21/22|.AL12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	1,578	7,340,000	4649.23	227,540				12,537				(209,362)	(12,537)			0010
.122121N EEJ EUR012/21/22|.122121N|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	45,223	6,760,000	149.48	177,112				9,758				(162,963)	(9,758)			0010
.122121D EEJ EUR012/21/22|.122121D|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	2,341	350,000	149.48	5,705				314				(5,249)	(314)			0010

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.AM12212 SPX EURO12/21/22|.AM12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	12/21/2022	Expiration	838	3,900,000	4649.23	136,110				7,499				(125,236)	(7,499)			0010
.122121M EEJ EURO12/21/22|.122121M|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	12/21/2022	12/21/2022	Expiration	26,659	3,985,000	149.48	101,618				5,599				(93,499)	(5,599)			0010
.122221A MXEA ASIAN11/28/|.122221A|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	11/28/2022	11/28/2022	Expiration	729	1,638,143	2247.11	47,961				3,820				(43,009)	(3,820)			0010
.122221M MXEA EURO12/21/2|.122221M|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	12/21/2022	Expiration	622	1,413,962	2273.25	43,335				2,394				(39,983)	(2,394)			0010
.122221E MXEA EURO11/28/2|.122221E|MXEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	11/28/2022	11/28/2022	Expiration	930	2,089,812	2247.11	44,631				3,555				(40,023)	(3,555)			0010
.122221G MXEA EURO12/07/2|.122221G|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/07/2022	12/07/2022	Expiration	1,224	2,810,965	2296.54	57,932				999				(55,601)	(999)			0010
.122221I MXEA EURO12/14/2|.122221I|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/14/2022	12/14/2022	Expiration	671	1,518,225	2262.63	32,322				1,184				(30,410)	(1,184)			0010
.122221H MXEA EURO12/07/2|.122221H|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/07/2022	12/07/2022	Expiration	1,176	2,700,731	2296.54	67,938				1,171				(65,204)	(1,171)			0010
.122221F MXEA EURO11/28/2|.122221F|MXEA EURO 11/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	11/28/2022	11/28/2022	Expiration	1,305	2,932,479	2247.11	83,129				6,621				(74,546)	(6,621)			0010
.122221S SG|XCGMS EURO12/|.122221S|SG|XCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. SNZ20JLFK8MNNCLOOF39	12/22/2021	12/21/2022	12/21/2022	Expiration	1,075	411,103	382.08	10,060				556				(9,282)	(556)			0010
.122221C MXEA ASIAN12/14/|.122221C|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/14/2022	12/14/2022	Expiration	958	2,167,600	2262.63	55,468				2,031				(52,187)	(2,031)			0010
.122221J MXEA EURO12/14/2|.122221J|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/14/2022	12/14/2022	Expiration	1,708	3,864,572	2262.63	104,325				3,820				(98,153)	(3,820)			0010
.122221D MXEA ASIAN12/21/|.122221D|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	12/21/2022	Expiration	1,207	2,743,813	2273.25	75,293				4,160				(69,469)	(4,160)			0010
.122221B MXEA ASIAN12/07/|.122221B|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/07/2022	12/07/2022	Expiration	1,023	2,349,360	2296.54	54,004				931				(51,832)	(931)			0010
.122221K MXEA EURO12/21/2|.122221K|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	12/21/2022	Expiration	691	1,570,816	2273.25	29,637				1,637				(27,345)	(1,637)			0010
.122221L MXEA EURO12/21/2|.122221L|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2022	12/21/2022	Expiration	1,569	3,566,729	2273.25	92,618				5,117				(85,454)	(5,117)			0010
.122821D EEJ EURO12/28/22|.122821D|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	22,153	3,345,000	150.99	59,876				4,454				(55,092)	(4,454)			0010
.122821P EEJ EURO12/28/22|.122821P|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	9,172	1,385,000	150.99	40,442				3,008				(37,211)	(3,008)			0010
.I122821 SPX EURO12/28/22|.I122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	3,502	16,765,000	4786.35	518,039				38,532				(476,653)	(38,532)			0010
.122821C EEJ EURO12/28/22|.122821C|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	1,920	290,000	150.99	4,060				302				(3,736)	(302)			0010
.122821X SPX ASIAN12/28/2|.122821X|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	12/28/2021	12/28/2022	12/28/2022	Expiration	1,279	6,125,000	4786.35	73,500				5,467				(67,628)	(5,467)			0010
.122821E EEJ EURO12/28/22|.122821E|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	1,920	290,000	150.99	5,539				412				(5,096)	(412)			0010
.H122821 SPX EURO12/28/22|.H122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	1,312	6,280,000	4786.35	186,642				13,882				(171,731)	(13,882)			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)
.122821Z SPX ASIAN12/28/2|.122821Z|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	12/28/2021	12/28/2022	12/28/2022	Expiration	925	4,430,000	4786.35	118,724				8,831				(109,239)	(8,831)			0010
.122821Y SPX ASIAN12/28/2|.122821Y|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	12/28/2021	12/28/2022	12/28/2022	Expiration	220	1,055,000	4786.35	24,160				1,797				(22,229)	(1,797)			0010
.J122821 SPX EURO12/28/22|.J122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	987	4,725,000	4786.35	164,241				12,216				(151,120)	(12,216)			0010
.122821S EEJ EURO12/28/22|.122821S|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	3,837	580,000	151.14099	18,038				1,342				(16,597)	(1,342)			0010
.A122821 SPX ASIAN12/28/2|.A122821|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	12/28/2021	12/28/2022	12/28/2022	Expiration	828	3,965,000	4786.35	119,347				8,877				(109,812)	(8,877)			0010
.122821H EEJ EURO12/28/22|.122821H|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	8,709	1,315,000	150.99	29,719				2,211				(27,345)	(2,211)			0010
.122821O EEJ EURO12/28/22|.122821O|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	35,399	5,345,000	150.99	152,333				11,331				(140,163)	(11,331)			0010
.E122821 SPX EURO12/28/22|.E122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	1,413	6,765,000	4786.35	176,093				13,098				(162,025)	(13,098)			0010
.122821F EEJ EURO12/28/22|.122821F|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	1,721	260,000	150.99	5,200				387				(4,785)	(387)			0010
.122821R EEJ EURO12/14/22|.122821R|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	12/14/2022	Expiration	2,702	410,000	151.684864	12,710				473				(12,164)	(473)			0010
.G122821 SPX EURO12/28/22|.G122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	1,893	9,065,000	4786.35	258,081				19,196				(237,463)	(19,196)			0010
.122821Q EEJ EURO12/14/22|.122821Q|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	12/14/2022	Expiration	3,369	505,000	149.895424	18,635				694				(17,834)	(694)			0010
.122821G EEJ EURO12/28/22|.122821G|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	3,841	580,000	150.99	12,470				928				(11,474)	(928)			0010
.F122821 SPX EURO12/28/22|.F122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	3,137	15,015,000	4786.35	408,258				30,366				(375,642)	(30,366)			0010
.122821J EEJ EURO12/28/22|.122821J|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	13,444	2,030,000	150.99	48,923				3,639				(45,015)	(3,639)			0010
.122821V EEJ EURO12/28/22|.122821V|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	3,538	545,000	154.024899	12,590				936				(11,584)	(936)			0010
.D122821 SPX EURO12/28/22|.D122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	1,407	6,735,000	4786.35	160,899				11,968				(148,045)	(11,968)			0010
.122821I EEJ EURO12/28/22|.122821I|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	21,756	3,285,000	150.99	76,212				5,669				(70,123)	(5,669)			0010
.C122821 SPX EURO12/28/22|.C122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	841	4,030,000	4786.35	73,910				5,497				(68,006)	(5,497)			0010
.122821U EEJ EURO12/28/22|.122821U|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	2,608	400,000	153.345444	9,920				738				(9,127)	(738)			0010
.122821K EEJ EURO12/28/22|.122821K|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	41,194	6,220,000	150.99	154,256				11,474				(141,933)	(11,474)			0010
.122821T EEJ EURO12/28/22|.122821T|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	14,624	2,230,000	152.484801	60,656				4,512				(55,810)	(4,512)			0010
.B122821 SPX EURO12/28/22|.B122821|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/28/2021	12/28/2022	12/28/2022	Expiration	4,041	19,345,000	4786.35	235,622				17,526				(216,796)	(17,526)			0010

SCHEDULE DB - PART A - SECTION 2

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.122821A EEJ EUR012/14/22|.122821A|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	12/14/2022	Expiration	42,080	6,275,000	149.12	155,620				5,797				(148,931)	(5,797)			0010
.122821M EEJ EUR012/28/22|.122821M|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	17,716	2,675,000	150.99	69,818				5,193				(64,240)	(5,193)			0010
.122821B EEJ EUR012/14/22|.122821B|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/14/2022	12/14/2022	Expiration	31,317	4,670,000	149.12	153,643				5,723				(147,039)	(5,723)			0010
.122821L EEJ EUR012/28/22|.122821L|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	48,579	7,335,000	150.99	187,043				13,912				(172,100)	(13,912)			0010
.122821W EEJ EUR012/28/22|.122821W|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	5,058	790,000	156.168957	14,378				1,069				(13,229)	(1,069)			0010
.122821N EEJ EUR012/28/22|.122821N|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2021	12/28/2022	12/28/2022	Expiration	19,570	2,955,000	150.99	78,899				5,868				(72,595)	(5,868)			0010
.122921U PDLV5E EUR012/21|.122921U|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/21/2022	12/21/2022	Expiration	709	308,796	434.98	6,732				379				(6,353)	(379)			0010
.122921Q PDLV5E EUR012/21|.122921Q|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/21/2022	12/21/2022	Expiration	3,184	1,385,284	434.98	39,619				2,232				(37,387)	(2,232)			0010
.122921S PDLV5E EUR012/28|.122921S|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2022	12/28/2022	Expiration	5,935	2,606,243	439.07	62,550				4,665				(57,885)	(4,665)			0010
.122921O SGIXCGMS EUR012/I|.122921O|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLOOF39	12/29/2021	12/28/2022	12/28/2022	Expiration	2,685	1,027,395	382.53	23,689				1,767				(21,922)	(1,767)			0010
.122921V PDLV5E EUR012/28|.122921V|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2022	12/28/2022	Expiration	984	432,290	439.07	8,300				619				(7,681)	(619)			0010
.081921C SPX EUR012/30/22|.081921C|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/19/2021	12/30/2022	12/30/2022	Expiration	209	1,100,000	5242.798	34,870				2,047				(25,764)	(2,047)			0010
.081921A SPX EUR012/30/22|.081921A|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/19/2021	12/30/2022	12/30/2022	Expiration	4,495	22,500,000	5004.489	1,122,750				65,910				(829,562)	(65,910)			0010
.081921B SPX EUR012/30/22|.081921B|SPX EURO 12/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	08/19/2021	12/30/2022	12/30/2022	Expiration	331	1,700,000	5123.6435	68,000				3,992				(50,243)	(3,992)			0010
.010722S EEJ EUR012/21/22|.010722S|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	12/21/2022	12/21/2022	Expiration	2,375	365,000	153.66544	5,366				312				(5,054)	(312)			0010
.010722R EEJ EUR012/21/22|.010722R|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	12/21/2022	12/21/2022	Expiration	4,399	665,000	151.169124	13,234				769				(12,464)	(769)			0010
.010722A EEJ EUR012/21/22|.010722A|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	12/21/2022	12/21/2022	Expiration	19,935	2,980,000	149.48	50,064				2,911				(47,153)	(2,911)			0010
.010722B EEJ EUR012/21/22|.010722B|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/07/2022	12/21/2022	12/21/2022	Expiration	29,134	4,355,000	149.48	91,455				5,317				(86,138)	(5,317)			0010
.011022L PDLV5E EUR012/28|.011022L|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/10/2022	12/28/2022	12/28/2022	Expiration	1,252	550,000	439.07	8,580				662				(7,918)	(662)			0010
.011422Q EEJ EUR012/28/22|.011422Q|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	12/28/2022	12/28/2022	Expiration	4,458	675,000	151.382574	12,353				972				(11,380)	(972)			0010
.011422R EEJ EUR012/28/22|.011422R|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	12/28/2022	12/28/2022	Expiration	2,048	315,000	153.753117	4,284				337				(3,947)	(337)			0010
.011422A EEJ EUR012/28/22|.011422A|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	12/28/2022	12/28/2022	Expiration	60,368	9,115,000	150.99	124,876				9,830				(115,046)	(9,830)			0010
.011422B EEJ EUR012/28/22|.011422B|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2022	12/28/2022	12/28/2022	Expiration	24,074	3,635,000	150.99	63,249				4,979				(58,270)	(4,979)			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)
.012422N SPX EURO02/22/22|.012422N|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	02/22/2022	02/22/2022	Exercise	826	3,205,000	3876.5		178,749	216,657		139,027				(39,722)	77,630			0010
.012422Y SPX EUR005/31/22|.012422Y|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	05/31/2022	05/31/2022	Expiration	825	3,455,000	4183.18		134,254			32,221				(102,033)	(32,221)			0010
.012422Z SPX EUR005/09/22|.012422Z|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	05/09/2022	05/09/2022	Expiration	799	3,385,000	4232.6		110,925			8,616				(102,309)	(8,616)			0010
.A012422 SPX EUR005/09/22|.A012422|SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	05/09/2022	05/09/2022	Expiration	1,021	4,325,000	4232.6		148,748			11,553				(137,195)	(11,553)			0010
.K012422 PDLV5E EUR011/28|.K012422|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	11/28/2022	11/28/2022	Expiration	536	231,371	431.54		4,026			355				(3,671)	(355)			0010
.012422A MXEASIAN12/28/2|.012422A|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	12/28/2022	12/28/2022	Expiration	691	1,612,911	2334.17		15,098			1,213				(13,885)	(1,213)			0010
.012422P SPX EUR002/28/22|.012422P|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	02/28/2022	02/28/2022	Exercise	512	2,155,000	4204.11		74,634	87,054		61,064				(13,570)	25,990			0010
.012422M SPX EUR002/22/22|.012422M|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	02/22/2022	02/22/2022	Exercise	1,199	4,650,000	3876.5		247,752	298,528		192,696				(55,056)	105,832			0010
.012422W SPX EUR004/28/22|.012422W|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	04/28/2022	04/28/2022	Exercise	989	4,130,000	4173.42		143,778	112,893		42,196				(101,583)	70,697			0010
.012422X SPX EUR005/31/22|.012422X|SPX EURO 05/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	05/31/2022	05/31/2022	Expiration	943	3,945,000	4183.18		141,761			34,023				(107,738)	(34,023)			0010
.012422O SPX EUR002/28/22|.012422O|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	02/28/2022	02/28/2022	Exercise	876	3,685,000	4204.11		121,363	148,860		99,297				(22,066)	49,563			0010
.012422T SPX EUR004/14/22|.012422T|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	04/14/2022	04/14/2022	Exercise	798	3,050,000	3821.35		166,398	211,669		27,733				(138,665)	183,936			0010
.012422E MXEA EUR012/28/2|.012422E|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	12/28/2022	12/28/2022	Expiration	446	1,041,040	2334.17		11,694			940				(10,754)	(940)			0010
.012422U SPX EUR004/21/22|.012422U|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	04/21/2022	04/21/2022	Exercise	630	2,600,000	4124.66		106,051	168,998		24,953				(81,098)	144,045			0010
.012422F MXEA EURO 12/28/|.012422F|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/24/2022	12/28/2022	12/28/2022	Expiration	1,276	2,978,401	2334.17		50,798			4,082				(46,716)	(4,082)			0010
.012422V SPX EUR004/28/22|.012422V|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	04/28/2022	04/28/2022	Exercise	520	2,145,000	4124.66		98,694	84,684		28,964				(69,729)	55,719			0010
.012422Q SPX EUR003/07/22|.012422Q|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	03/07/2022	03/07/2022	Exercise	1,964	7,665,000	3901.82		380,498	483,652		57,075				(323,423)	426,577			0010
.L012422 PDLV5E EUR012/14|.L012422|PDLV5E EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank, N.A. E57ODZWZ7FF32TWEFA76	01/24/2022	12/14/2022	12/14/2022	Expiration	517	224,609	433.8		3,549			143				(3,406)	(143)			0010
.012422S SPX EUR004/14/22|.012422S|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	04/14/2022	04/14/2022	Exercise	1,818	6,950,000	3821.35		348,923	440,623		58,154				(290,769)	382,470			0010
.B012422 SPX EUR006/21/22|.B012422|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	06/21/2022	06/21/2022	Expiration	1,203	5,085,000	4224.79		166,856			22,857				(143,999)	(22,857)			0010
.012422R SPX EUR003/07/22|.012422R|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	03/07/2022	03/07/2022	Exercise	649	2,535,000	3901.82		135,930	174,411		20,389				(115,540)	154,022			0010
.013122D PDLV5E EUR008/29|.013122D|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/31/2022	08/29/2022	08/29/2022	Expiration	584	254,826	436.03		2,293			309				(1,985)	(309)			0010
.013122C PDLV5E EUR008/15|.013122C|PDLV5E EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/31/2022	08/15/2022	08/15/2022	Expiration	693	303,799	437.79		2,187			158				(2,030)	(158)			0010

SCHEDULE DB - PART A - SECTION 2

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.020822C SPX E0FWD11/07/2|.020822C|SPX E0FWD 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	11/07/2022	11/07/2022	Expiration	4,428	19,926,318	4500.0		1,447,817			32,174				(1,415,643)	(32,174)			0010
.021422W EEJ EUR002/14/23|.021422W|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	07/28/2022	07/29/2022	Expiration	587	253,744	432.19		1,218			204				(1,014)	(204)			0010
.021522D PDLV5E EUR007/14|.021522D|PDLV5E EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	07/14/2022	07/14/2022	Expiration	538	230,977	428.88		1,409			125				(1,284)	(125)			0010
.021522C PDLV5E EUR006/21|.021522C|PDLV5E EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/15/2022	06/21/2022	06/21/2022	Expiration	540	228,557	422.95		2,148			347				(1,802)	(347)			0010
.022322L SPX EUR011/07/22|.022322L|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/07/2022	11/07/2022	Expiration	1,361	6,400,000	4701.7		101,270			2,383				(98,887)	(2,383)			0010
.022322G SPX EUR012/21/22|.022322G|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	12/21/2022	12/21/2022	Expiration	1,551	7,215,000	4649.23		146,470			9,797				(136,673)	(9,797)			0010
.022322H SPX EUR012/14/22|.022322H|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	12/14/2022	12/14/2022	Expiration	1,978	9,170,000	4634.09		165,107			7,351				(157,756)	(7,351)			0010
.022322F SPX EUR011/14/22|.022322F|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/14/2022	11/14/2022	Expiration	1,653	7,745,000	4682.8		133,680			6,633				(127,047)	(6,633)			0010
.022322J SPX EUR010/28/22|.022322J|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	10/28/2022	10/28/2022	Expiration	1,391	6,395,000	4596.42		137,845			15,191				(122,654)	(15,191)			0010
.022322I SPX EUR011/07/22|.022322I|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/07/2022	11/07/2022	Expiration	1,486	6,990,000	4701.7		115,753			2,724				(113,029)	(2,724)			0010
.022322B SPX EUR011/07/22|.022322B|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/07/2022	11/07/2022	Expiration	1,976	9,294,979	4701.7		147,078			3,461				(143,618)	(3,461)			0010
.022322A SPX EUR012/07/22|.022322A|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	12/07/2022	12/07/2022	Expiration	2,156	10,105,000	4686.75		162,889			3,429				(159,460)	(3,429)			0010
.022322E SPX EUR011/21/22|.022322E|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/21/2022	11/21/2022	Expiration	1,769	8,285,011	4682.94		143,500			10,669				(132,831)	(10,669)			0010
.022322N SPX EUR012/28/22|.022322N|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	12/28/2022	12/28/2022	Expiration	1,467	7,025,000	4786.35		101,460			8,952				(92,508)	(8,952)			0010
.022322D SPX EUR010/21/22|.022322D|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	10/21/2022	10/21/2022	Expiration	2,116	9,630,019	4549.78		218,176			18,334				(199,842)	(18,334)			0010
.022322C SPX EUR010/21/22|.022322C|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	10/21/2022	10/21/2022	Expiration	2,026	9,220,000	4549.78		219,853			18,475				(201,378)	(18,475)			0010
.022322M SPX EUR011/21/22|.022322M|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/21/2022	11/21/2022	Expiration	1,390	6,510,000	4682.94		114,636			8,523				(106,113)	(8,523)			0010
.022322K SPX EUR011/28/22|.022322K|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/23/2022	11/28/2022	11/28/2022	Expiration	1,390	6,475,000	4655.27		122,438			11,978				(110,460)	(11,978)			0010
.022522P SPX EUR012/21/22|.022522P|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/21/2022	12/21/2022	Expiration	838	3,900,007	4649.23		91,334			6,192				(85,142)	(6,192)			0010
.022522L SPX EUR012/07/22|.022522L|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/07/2022	12/07/2022	Expiration	502	2,355,000	4686.75		52,474			1,120				(51,354)	(1,120)			0010
.022522K SPX EUR012/07/22|.022522K|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/07/2022	12/07/2022	Expiration	1,246	5,840,000	4686.75		127,012			2,712				(124,300)	(2,712)			0010
.022522Q SPX EUR012/21/22|.022522Q|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/21/2022	12/21/2022	Expiration	394	1,835,000	4649.23		45,302			3,071				(42,231)	(3,071)			0010
.022522J SPX EUR012/07/22|.022522J|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/07/2022	12/07/2022	Expiration	1,250	5,860,000	4686.75		127,446			2,721				(124,725)	(2,721)			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)
.022522A SPX EUR011/07/22|.022522A|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/07/2022	11/07/2022	Expiration	608	2,860,000	4701.7		57,508			1,375				(56,133)	(1,375)			0010
.022522I SPX EUR012/07/22|.022522I|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/07/2022	12/07/2022	Expiration	1,032	4,840,000	4686.75		100,605			2,148				(98,457)	(2,148)			0010
.022522R SPX EUR012/21/22|.022522R|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/21/2022	12/21/2022	Expiration	887	4,125,000	4649.23		104,917			7,113				(97,804)	(7,113)			0010
.022522N SPX EUR012/14/22|.022522N|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/14/2022	12/14/2022	Expiration	575	2,665,000	4634.09		67,176			3,032				(64,144)	(3,032)			0010
.022522B SPX EUR011/14/22|.022522B|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/14/2022	11/14/2022	Expiration	853	3,994,990	4682.8		83,555			4,210				(79,344)	(4,210)			0010
.022522D SPX EUR011/21/22|.022522D|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/21/2022	11/21/2022	Expiration	770	3,609,985	4682.94		71,006			5,359				(65,647)	(5,359)			0010
.022522C SPX EUR011/14/22|.022522C|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/14/2022	11/14/2022	Expiration	673	3,155,000	4682.8		69,753			3,515				(66,238)	(3,515)			0010
.022522M SPX EUR012/07/22|.022522M|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/07/2022	12/07/2022	Expiration	1,170	5,485,000	4686.75		125,025			2,670				(122,356)	(2,670)			0010
.022522F SPX EUR011/28/22|.022522F|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/28/2022	11/28/2022	Expiration	1,134	5,280,000	4655.27		121,484			12,059				(109,425)	(12,059)			0010
.022522T SPX EUR012/28/22|.022522T|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/28/2022	12/28/2022	Expiration	340	1,630,000	4786.35		30,411			2,719				(27,692)	(2,719)			0010
.022522S SPX EUR012/28/22|.022522S|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/28/2022	12/28/2022	Expiration	568	2,720,000	4786.35		49,588			4,433				(45,155)	(4,433)			0010
.022522H SPX EUR011/28/22|.022522H|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/28/2022	11/28/2022	Expiration	773	3,600,000	4655.27		87,037			8,640				(78,397)	(8,640)			0010
.022522G SPX EUR011/28/22|.022522G|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/28/2022	11/28/2022	Expiration	648	3,020,000	4655.27		71,211			7,069				(64,142)	(7,069)			0010
.022522E SPX EUR011/21/22|.022522E|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	11/21/2022	11/21/2022	Expiration	1,311	6,140,000	4682.94		137,198			10,355				(126,843)	(10,355)			0010
.022522O SPX EUR012/14/22|.022522O|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/25/2022	12/14/2022	12/14/2022	Expiration	969	4,495,000	4634.09		116,844			5,274				(111,570)	(5,274)			0010
.042122W EEJ EQFWD09/07/21|.042122W|EEJ EQFWD 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	04/21/2022	09/07/2022	09/07/2022	Sale	15,230	2,250,000	147.73			(94,004)						(94,004)				0010
.042722A SPX EUR012/21/22|.042722A|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	12/21/2022	12/21/2022	Expiration	589	2,738,396	4649.23		35,364			2,997				(32,367)	(2,997)			0010
.050222Q SPX EUR010/21/22|.050222Q|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	10/21/2022	10/21/2022	Expiration	2,026	9,220,000	4549.78		122,764			14,443				(108,321)	(14,443)			0010
.050222L SPX EUR009/07/22|.050222L|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	09/07/2022	09/07/2022	Expiration	1,724	7,795,000	4520.03		84,348			4,017				(80,331)	(4,017)			0010
.050222F SPX EUR007/07/22|.050222F|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	07/07/2022	07/07/2022	Expiration	1,178	5,135,000	4358.13		59,962			5,621				(54,340)	(5,621)			0010
.050222R SPX EUR011/21/22|.050222R|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	11/21/2022	11/21/2022	Expiration	1,769	8,285,011	4682.94		78,110			7,772				(70,338)	(7,772)			0010
.050222J SPX EUR008/29/22|.050222J|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	08/29/2022	08/29/2022	Expiration	1,686	7,640,000	4528.79		71,697			17,158				(54,539)	(17,158)			0010
.050222I SPX EUR008/22/22|.050222I|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	08/22/2022	08/22/2022	Expiration	1,715	7,685,000	4479.53		83,206			15,885				(67,321)	(15,885)			0010

SCHEDULE DB - PART A - SECTION 2

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.050222A SPX EUR05/09/22].050222A]SPX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	05/09/2022	05/09/2022	Expiration	369	1,565,000	4232.6					6,955					(6,955)			0010
.050222K SPX EUR09/07/22].050222K]SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	09/07/2022	09/07/2022	Expiration	1,706	7,715,000	4520.03					80,649					(76,808)	(3,840)		0010
.050222H SPX EUR08/08/22].050222H]SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	08/08/2022	08/09/2022	Expiration	1,390	6,165,000	4432.35					75,582					(70,071)	(5,511)		0010
.050222B SPX EUR05/16/22].050222B]SPX EURO 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	05/16/2022	05/16/2022	Expiration	1,064	4,445,000	4173.85					58,424					(58,424)			0010
.050222G SPX EUR07/14/22].050222G]SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	07/14/2022	07/14/2022	Expiration	993	4,345,000	4374.3					51,364					(41,959)	(9,405)		0010
.050222C SPX EUR06/07/22].050222C]SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	06/07/2022	06/07/2022	Expiration	1,304	5,515,000	4226.52					81,554					(67,162)	(14,392)		0010
.050222D SPX EUR06/07/22].050222D]SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	06/07/2022	06/07/2022	Expiration	831	3,515,000	4226.52					52,577					(43,299)	(9,278)		0010
.050222M SPX EUR12/28/22].050222M]SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	12/28/2022	12/28/2022	Expiration	3,502	16,765,005	4786.35					120,317					(106,667)	(13,649)		0010
.050222P SPX EUR10/21/22].050222P]SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	10/21/2022	10/21/2022	Expiration	2,116	9,630,000	4549.78					123,249					(108,749)	(14,500)		0010
.050222E SPX EUR06/14/22].050222E]SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	06/14/2022	06/14/2022	Expiration	1,540	6,555,000	4255.15					92,352					(63,070)	(29,282)		0010
.050622L SPX EUR09/28/22].050622L]SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	09/28/2022	09/28/2022	Expiration	1,280	5,575,000	4352.63					122,883					(99,352)	(23,531)		0010
.050622M SPX EUR09/21/22].050622M]SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	09/21/2022	09/21/2022	Expiration	1,262	5,495,000	4354.19					117,745					(100,171)	(17,574)		0010
.050622N SPX EUR09/28/22].050622N]SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	09/28/2022	09/28/2022	Expiration	1,209	5,265,000	4352.63					112,917					(91,295)	(21,622)		0010
.050622P SPX EUR09/28/22].050622P]SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	09/28/2022	09/28/2022	Expiration	1,082	4,710,000	4352.63					109,249					(88,329)	(20,920)		0010
.050622J SPX EUR10/07/22].050622J]SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	10/07/2022	10/07/2022	Expiration	1,571	6,915,000	4399.76					140,335					(134,722)	(5,613)		0010
.050622T SPX EUR09/21/22].050622T]SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	09/21/2022	09/21/2022	Expiration	1,066	4,645,000	4354.19					104,727					(89,096)	(15,631)		0010
.051022H SPX EUR07/28/22].051022H]SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/28/2022	07/29/2022	Expiration	857	3,775,000	4400.64					34,665					(22,510)	(12,155)		0010
.051022M SPX EUR10/28/22].051022M]SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	10/28/2022	10/28/2022	Expiration	1,328	6,105,000	4596.42					55,147					(46,337)	(8,811)		0010
.051022N SPX EUR11/21/22].051022N]SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	11/21/2022	11/21/2022	Expiration	1,390	6,510,000	4682.94					49,253					(44,149)	(5,104)		0010
.051022G SPX EUR07/21/22].051022G]SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/21/2022	07/21/2022	Expiration	832	3,630,000	4358.69					36,977					(26,412)	(10,565)		0010
.0510220 SPX EUR11/21/22].0510220]SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	11/21/2022	11/21/2022	Expiration	1,311	6,140,000	4682.94					47,699					(42,756)	(4,943)		0010
.051022I SPX EUR06/21/22].051022I]SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	06/21/2022	06/21/2022	Expiration	699	2,955,000	4224.79					33,811					(16,906)	(16,906)		0010
.051022S SPX EUR10/14/22].051022S]SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	10/14/2022	10/14/2022	Expiration	1,156	5,135,000	4438.26					77,530					(71,027)	(6,502)		0010

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.051022P SPX EUR008/08/22|.051022P|SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	08/08/2022	08/09/2022	Expiration	813	3,605,000	4432.35		31,183			2,481				(28,703)	(2,481)			0010
.051022F SPX EUR007/07/22|.051022F|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/07/2022	07/07/2022	Expiration	731	3,190,000	4358.13		26,175			2,804				(23,371)	(2,804)			0010
.051022R SPX EUR011/28/22|.051022R|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	11/28/2022	11/28/2022	Expiration	1,390	6,475,000	4655.27		55,622			7,509				(48,113)	(7,509)			0010
.051022E SPX EUR006/14/22|.051022E|SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	06/14/2022	06/14/2022	Expiration	606	2,580,000	4255.15		21,949			8,647				(13,302)	(8,647)			0010
.051022K SPX EUR008/15/22|.051022K|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	08/15/2022	08/15/2022	Expiration	909	4,075,000	4479.71		30,483			4,492				(25,990)	(4,492)			0010
.051022Q SPX EUR012/21/22|.051022Q|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	12/21/2022	12/21/2022	Expiration	1,551	7,215,000	4649.23		71,712			6,432				(65,280)	(6,432)			0010
.051022J SPX EUR008/29/22|.051022J|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	08/29/2022	08/29/2022	Expiration	1,027	4,655,000	4528.79		33,149			8,515				(24,633)	(8,515)			0010
.051022D SPX EUR007/28/22|.051022D|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/28/2022	07/29/2022	Expiration	1,050	4,625,000	4400.64		40,999			14,376				(26,623)	(14,376)			0010
.051022A SPX EUR006/28/22|.051022A|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	06/28/2022	06/28/2022	Expiration	1,084	4,655,000	4290.61		43,831			25,180				(18,652)	(25,180)			0010
.051022C SPX EUR006/28/22|.051022C|SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	06/28/2022	06/28/2022	Expiration	837	3,595,000	4290.61		34,990			20,100				(14,889)	(20,100)			0010
.051022B SPX EUR009/14/22|.051022B|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	09/14/2022	09/14/2022	Expiration	1,525	6,780,000	4443.05		80,221			8,343				(71,878)	(8,343)			0010
.051022L SPX EUR007/21/22|.051022L|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/21/2022	07/21/2022	Expiration	796	3,470,000	4358.69		34,058			9,731				(24,327)	(9,731)			0010
.051922H SPX EUR011/28/22|.051922H|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	11/28/2022	11/28/2022	Expiration	1,134	5,280,000	4655.27		24,680			3,526				(21,154)	(3,526)			0010
.051922D SPX EUR010/28/22|.051922D|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	10/28/2022	10/28/2022	Expiration	1,144	5,260,005	4596.42		24,169			4,130				(20,039)	(4,130)			0010
.051922J SPX EUR012/14/22|.051922J|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	12/14/2022	12/14/2022	Expiration	1,139	5,280,000	4634.09		29,772			1,888				(27,884)	(1,888)			0010
.051922I SPX EUR008/22/22|.051922I|SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	08/22/2022	08/22/2022	Expiration	705	3,159,999	4479.53		10,871			2,509				(8,362)	(2,509)			0010
.051922C SPX EUR011/28/22|.051922C|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	11/28/2022	11/28/2022	Expiration	1,520	7,080,000	4655.27		30,052			4,293				(25,759)	(4,293)			0010
.051922N SPX EUR008/15/22|.051922N|SPX EURO 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	08/15/2022	08/15/2022	Expiration	569	2,549,999	4479.71		7,810			1,302				(6,508)	(1,302)			0010
.051922E SPX EUR012/14/22|.051922E|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	12/14/2022	12/14/2022	Expiration	1,303	6,040,000	4634.09		34,826			2,209				(32,618)	(2,209)			0010
.051922F SPX EUR009/14/22|.051922F|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	09/14/2022	09/14/2022	Expiration	847	3,765,001	4443.05		21,125			2,409				(18,716)	(2,409)			0010
.051922L SPX EUR010/14/22|.051922L|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	10/14/2022	10/14/2022	Expiration	797	3,540,001	4438.26		28,873			2,607				(26,267)	(2,607)			0010
.051922M SPX EUR007/14/22|.051922M|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	07/14/2022	07/14/2022	Expiration	440	1,925,000	4374.3		5,448			1,362				(4,086)	(1,362)			0010
.051922K SPX EUR008/29/22|.051922K|SPX EURO 08/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	08/29/2022	08/29/2022	Expiration	766	3,470,000	4528.79		10,045			2,870				(7,175)	(2,870)			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)
.051922B SPX EURO10/14/22|.051922B|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	10/14/2022	10/14/2022	Expiration	1,097	4,870,014	4438.26		39,480			3,564				(35,916)	(3,564)			0010
.051922A SPX EURO10/07/22|.051922A|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	10/07/2022	10/07/2022	Expiration	1,053	4,635,000	4399.76		42,760			1,873				(40,888)	(1,873)			0010
.071522A SPX EURO10/07/22|.071522A|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	07/15/2022	10/07/2022	10/07/2022	Expiration	693	3,050,002	4399.76		6,412			481				(5,931)	(481)			0010
.071522B SPX EURO12/21/22|.071522B|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770XOHC3ZE78	07/15/2022	12/21/2022	12/21/2022	Expiration	887	4,124,983	4649.23		9,431			1,217				(8,214)	(1,217)			0010
.101822C SPX EURO12/29/23|.101822C|SPX EURO 12/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/18/2022	12/29/2023	12/30/2022	Other	1,636,363	1,800,000	1.1		123,840	111,883		111,883				(11,957)				0010
.101822A SPX EURO12/29/23|.101822A|SPX EURO 12/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/18/2022	12/29/2023	12/30/2022	Other	27,428,571	28,800,000	1.05		2,597,760	2,346,942		2,346,942				(250,818)				0010
.101822B SPX EURO12/29/23|.101822B|SPX EURO 12/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/18/2022	12/29/2023	12/30/2022	Other	2,232,558	2,400,000	1.075		190,800	172,378		172,378				(18,422)				0010
Adjustment	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	N/A	12/31/2022	12/31/2022	12/31/2022						204,970					70,000						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												244,118,380	14,451,991	141,855,031	(63,905)	45,968,413	XXX	(22,220,607)		(107,671,214)	95,681,646			XXX
.050222T SPX EQFIID10/07/21|.050222T|SPX EQFIID 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/02/2022	10/07/2022	10/07/2022	Exercise	2,954	13,000,000	4399.76		1,299,953	2,245,875		49,998				(1,249,955)	2,226,768			0010
.050622Y SPX EURO11/07/22|.050622Y|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	11/07/2022	11/07/2022	Exercise	1,388	6,250,000	4500.0		637,775	921,475		21,142				(616,633)	900,334			0010
.051022U SPX EQFIID07/21/21|.051022U|SPX EQFIID 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/21/2022	07/21/2022	Exercise	3,313	15,000,821	4526.57		1,753,433	1,739,586		500,981				(1,252,452)	1,238,605			0010
.051922P SPX EQFIID11/07/21|.051922P|SPX EQFIID 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	11/07/2022	11/07/2022	Exercise	1,309	5,894,915	4500.0		821,236	911,346		29,330				(791,907)	882,016			0010
Adj for Bermuda...	ADJ	ADj	Equity/Index	N/A	12/31/2022	12/31/2022	12/31/2022	Other												43,542				
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													4,512,397	5,818,282		601,451	XXX			(3,867,405)	5,247,723			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												244,118,380	18,964,388	147,673,313	(63,905)	46,569,864	XXX	(22,220,607)		(111,538,619)	100,929,369			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												244,118,380	14,451,991	141,855,031	(63,905)	45,968,413	XXX	(22,220,607)		(107,671,214)	95,681,646			XXX
0449999999. Total Purchased Options - Put Options													4,512,397	5,818,282		601,451	XXX			(3,867,405)	5,247,723			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												244,118,380	18,964,388	147,673,313	(63,905)	46,569,864	XXX	(22,220,607)		(111,538,619)	100,929,369			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
.032321A SGIXCGMS EUR009/|.032321A|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	03/23/2021	09/07/2022	09/07/2022	Expiration	1,593	587,998	369.1	(11,597)				(131)				5,307	131			0010
.032321B SGIXCGMS EUR012/|.032321B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale SNZ2OJLFK8MNNCLOOF39	03/23/2021	12/28/2022	12/28/2022	Expiration	5,183	1,960,002	378.14	(24,361)				(1,023)				12,654	1,023			0010
.E062121 EEJ EQFIID06/21/2|.E062121|EEJ EQFIID	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	06/21/2022	Expiration	26,923	3,950,000	146.71									112,872				0010
.B072121 EEJ EQFIID03/07/2|.B072121|EEJ EQFIID	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	07/21/2021	03/07/2022	03/07/2022	Exercise	14,158	2,100,000	148.32			(6,505)						(6,505)				0010
.1115210 EEJ EURO10/14/22|.1115210|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2021	10/14/2022	10/14/2022	Expiration	30,106	4,500,000	149.47	(144,900)				(5,691)				119,510	5,691			0010

SCHEDULE DB - PART A - SECTION 2

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.111921M SPX EUR010/21/22|.111921M|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	10/21/2022	10/21/2022	Expiration	2,116	9,630,000	4549.78	(386,298)				(23,271)				317,649	23,271			0010
.111921P SPX EUR011/14/22|.111921P|SPX EURO 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	11/14/2022	11/14/2022	Expiration	853	3,995,000	4682.8	(141,695)				(5,174)				120,998	5,174			0010
.1119210 SPX EUR011/07/22|.1119210|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	11/07/2022	11/07/2022	Expiration	1,976	9,295,000	4701.7	(325,642)				(5,598)				283,654	5,598			0010
.111921N SPX EUR010/28/22|.111921N|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	10/28/2022	10/28/2022	Expiration	1,144	5,260,000	4596.42	(202,679)				(16,143)				163,220	16,143			0010
.111921L SPX EUR010/14/22|.111921L|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	11/19/2021	10/14/2022	10/14/2022	Expiration	1,097	4,870,014	4438.26	(212,379)				(8,495)				178,398	8,495			0010
.R122121 SPX EUR011/21/22|.R122121|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	11/21/2022	11/21/2022	Expiration	1,769	8,285,011	4682.94	(278,046)				(16,699)				253,832	16,699			0010
.W122121 SPX EUR012/07/22|.W122121|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/07/2022	12/07/2022	Expiration	1,246	5,840,000	4686.75	(197,913)				(3,403)				189,406	3,403			0010
.S122121 SPX EUR011/28/22|.S122121|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	11/28/2022	11/28/2022	Expiration	1,520	7,080,000	4655.27	(206,243)				(16,378)				184,406	16,378			0010
.X122121 SPX EUR012/14/22|.X122121|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/14/2022	12/14/2022	Expiration	1,978	9,170,000	4634.09	(273,235)				(9,978)				256,349	9,978			0010
.P122121 SPX EUR011/21/22|.P122121|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	11/21/2022	11/21/2022	Expiration	968	4,535,009	4682.94	(128,014)				(7,689)				116,866	7,689			0010
.Q122121 SPX EUR011/21/22|.Q122121|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	11/21/2022	11/21/2022	Expiration	770	3,609,985	4682.94	(110,244)				(6,621)				100,643	6,621			0010
.Y122121 SPX EUR012/14/22|.Y122121|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/14/2022	12/14/2022	Expiration	1,139	5,280,000	4634.09	(180,011)				(6,573)				168,887	6,573			0010
.V122121 SPX EUR012/07/22|.V122121|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/07/2022	12/07/2022	Expiration	1,032	4,840,000	4686.75	(154,802)				(2,661)				148,148	2,661			0010
.U122121 SPX EUR012/07/22|.U122121|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/07/2022	12/07/2022	Expiration	2,156	10,105,000	4686.75	(297,000)				(5,106)				284,235	5,106			0010
.T122121 SPX EUR011/28/22|.T122121|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	11/28/2022	11/28/2022	Expiration	1,390	6,475,000	4655.27	(223,281)				(17,731)				199,639	17,731			0010
.E012422 SPX EUR012/28/22|.E012422|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	12/28/2022	12/28/2022	Expiration	987	4,725,000	4786.35	(79,597)				(6,396)				73,200	6,396			0010
.C012422 SPX EUR012/21/22|.C012422|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	12/21/2022	12/21/2022	Expiration	838	3,900,000	4649.23	(86,041)				(5,230)				80,810	5,230			0010
.D012422 SPX EUR012/28/22|.D012422|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/24/2022	12/28/2022	12/28/2022	Expiration	3,502	16,765,000	4786.35	(258,182)				(20,747)				237,435	20,747			0010
.040822W SPX EUR011/21/22|.040822W|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	11/21/2022	11/21/2022	Expiration	1,769	8,285,011	4682.94	(220,901)				(19,812)				201,089	19,812			0010
.C040822 SPX EUR011/28/22|.C040822|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	11/28/2022	11/28/2022	Expiration	773	3,600,000	4655.27	(108,674)				(12,757)				95,917	12,757			0010
.040822X SPX EUR011/21/22|.040822X|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	11/21/2022	11/21/2022	Expiration	1,390	6,510,000	4682.94	(176,827)				(15,859)				160,968	15,859			0010
.E040822 SPX EUR012/21/22|.E040822|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	12/21/2022	12/21/2022	Expiration	1,551	7,215,000	4649.23	(213,475)				(16,876)				196,600	16,876			0010
.D040822 SPX EUR012/21/22|.D040822|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	12/21/2022	12/21/2022	Expiration	838	3,900,007	4649.23	(111,911)				(8,847)				103,064	8,847			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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.040822T SPX EURO10/21/22|.040822T|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	10/21/2022	10/21/2022	Expiration	2,116	9,630,000	4549.78		(311,096)			(32,406)				278,690	32,406			0010
.040822U SPX EURO10/21/22|.040822U|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	10/21/2022	10/21/2022	Expiration	2,026	9,220,000	4549.78		(316,636)			(32,983)				283,653	32,983			0010
.A040822 SPX EURO11/28/22|.A040822|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	11/28/2022	11/28/2022	Expiration	1,134	5,280,000	4655.27		(150,939)			(17,719)				133,220	17,719			0010
.F040822 SPX EURO12/21/22|.F040822|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	12/21/2022	12/21/2022	Expiration	394	1,835,000	4649.23		(55,845)			(4,415)				51,430	4,415			0010
.B040822 SPX EURO11/28/22|.B040822|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	11/28/2022	11/28/2022	Expiration	648	3,020,000	4655.27		(88,707)			(10,413)				78,294	10,413			0010
.040822V SPX EURO11/21/22|.040822V|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	11/21/2022	11/21/2022	Expiration	770	3,609,985	4682.94		(88,775)			(7,962)				80,813	7,962			0010
.040822Y SPX EURO11/21/22|.040822Y|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	11/21/2022	11/21/2022	Expiration	1,311	6,140,000	4682.94		(173,372)			(15,549)				157,823	15,549			0010
.G040822 SPX EURO12/21/22|.G040822|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	12/21/2022	12/21/2022	Expiration	887	4,125,000	4649.23		(129,963)			(10,274)				119,690	10,274			0010
.040822Z SPX EURO11/28/22|.040822Z|SPX EURO 11/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	11/28/2022	11/28/2022	Expiration	1,390	6,475,000	4655.27		(182,959)			(21,478)				161,481	21,478			0010
.050222S SPX EOFWD10/07/21|.050222S|SPX EOFWD 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	10/07/2022	10/07/2022	Expiration	2,954	13,000,000	4399.76		(356,367)			(13,706)				342,661	13,706			0010
.050622X SPX EURO11/07/22|.050622X|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/06/2022	11/07/2022	11/07/2022	Expiration	1,388	6,250,000	4500.0		(152,245)			(5,047)				147,199	5,047			0010
.051022T SPX EOFWD07/21/21|.051022T|SPX EOFWD 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/10/2022	07/21/2022	07/21/2022	Expiration	3,313	15,000,821	4526.57		(63,105)			(18,030)				45,075	18,030			0010
.0519220 SPX EOFWD11/07/21|.0519220|SPX EOFWD 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/19/2022	11/07/2022	11/07/2022	Expiration	1,309	5,894,915	4500.0		(56,782)			(2,028)				54,754	2,028			0010
.N062222 EEJ EOFWD10/14/21|.N062222|EEJ EOFWD 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	06/22/2022	10/14/2022	10/14/2022	Exercise	17,550	2,500,000	142.45		(45,075)								(45,075)			0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(3,498,340)	(3,382,399)	(51,580)		(456,899)	XXX			6,187,667	518,191			XXX
.X100721	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWID71265Z06	10/07/2021	10/07/2022	10/07/2022	Sale	2,954	13,000,000	4399.76	(1,064,700)		(2,245,873)		(17,745)				807,398	(2,228,128)			0010
.102021B SPX EURO07/21/22|.102021B|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2021	07/21/2022	07/21/2022	Sale	3,313	15,000,821	4526.57	(954,200)		(1,748,533)		(70,162)				634,964	(1,678,371)			0010
.0208220 SPX EOFWD11/07/21|.0208220|SPX EOFWD 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	11/07/2022	11/07/2022	Sale	4,428	19,926,318	4500.0		(1,403,025)	(3,080,581)		(31,178)				1,371,847	(3,049,402)			0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(2,018,900)	(1,403,025)	(7,074,987)		(119,085)	XXX			2,814,209	(6,955,901)			XXX
0709999999. Subtotal - Written Options - Hedging Other												(5,517,240)	(4,785,424)	(7,126,567)		(575,984)	XXX			9,001,876	(6,437,710)			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												(3,498,340)	(3,382,399)	(51,580)		(456,899)	XXX			6,187,667	518,191			XXX
0939999999. Total Written Options - Put Options												(2,018,900)	(1,403,025)	(7,074,987)		(119,085)	XXX			2,814,209	(6,955,901)			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												(5,517,240)	(4,785,424)	(7,126,567)		(575,984)	XXX			9,001,876	(6,437,710)			XXX
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	07/22/2015	07/17/2022	07/17/2022	Maturity	1	26,550,000	2.74029 / 2.1295				470,009									100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLOOF39	10/27/2015	10/18/2022	10/18/2022	Maturity	1	121,000,000	4.19371 / 1.672				748,260									100/100

SCHEDULE DB - PART A - SECTION 2

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RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	08/17/2015	08/12/2022	08/12/2022	Maturity	1	18,800,000	2.92271 / 1.9675				277,116									100/100
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	07/22/2015	07/17/2022	07/17/2022	Maturity	1	32,450,000	2.74029 / 2.1295				574,455									100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	10/27/2015	10/18/2022	10/18/2022	Maturity	1	51,000,000	4.19371 / 1.672				315,382									100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	08/17/2015	08/12/2022	08/12/2022	Maturity	1	16,200,000	2.92271 / 1.9675				238,792									100/100
Interest Rate Swap 5/16/2029 0.0276	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/08/2019	05/16/2029	04/20/2022	Sale	1	3,900,000	0.0 / 2.39			(51,189)							(51,189)			100/100
Interest Rate Swap 11/15/2029 0.02805	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/08/2019	11/15/2029	11/07/2022	Sale	1	3,200,000	0.0 / 2.39			(288,090)							(288,090)			100/100
Interest Rate Swap 2/15/2029 0.02737	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2019	02/15/2029	02/08/2022	Sale	1	4,400,000	0.50643 / 2.42				216,204						216,204			100/100
Interest Rate Swap 8/15/2029 0.02783	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/08/2019	08/15/2029	07/06/2022	Sale	1	3,500,000	0.0 / 2.38			(8,756)							(8,756)			100/100
Interest Rate Swap 11/15/2029 0.01519	MULTIPLE	SCH D-1	Interest Rate	TD 549300NTRZIIC80JKC12	02/20/2020	11/15/2029	11/03/2022	Sale	1	7,200,000	0.0 / 1.331505			(1,196,357)							(1,196,357)			100/100
Interest Rate Swap 11/15/2028 0.014525	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/20/2020	11/15/2028	02/08/2022	Sale	1	9,400,000	0.50643 / 0.847115			(287,253)							(287,253)			100/100
Interest Rate Swap 2/15/2029 0.0147	MULTIPLE	SCH D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/20/2020	02/15/2029	02/08/2022	Sale	1	8,000,000	0.50643 / 1.029715			(275,318)							(275,318)			100/100
Interest Rate Swap 8/15/2029 0.01504	MULTIPLE	SCH D-1	Interest Rate	TD 549300NTRZIIC80JKC12	02/20/2020	08/15/2029	07/20/2022	Sale	1	7,300,000	0.0 / 1.302184			(715,952)							(715,952)			100/100
Interest Rate Swap 5/16/2029 0.01484	MULTIPLE	SCH D-1	Interest Rate	Goldman Sachs Intern II22LRIIP21HZNBB6K528	02/20/2020	05/16/2029	04/19/2022	Sale	1	7,700,000	0.0 / 1.201072			(725,479)							(725,479)			100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														(3,332,190)	2,624,014		XXX				(3,332,190)			XXX
RCV 6.12 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022	03/25/2022		1	9,833,025	5.75 / 6.12			1,323,540	112,486			(1,096,823)			1,323,540			100/100
RCV 5.60 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022	07/06/2022		1	4,811,400	5.5 / 5.6			1,238,400	71,455			(748,050)			1,238,400			100/100
RCV 6.07 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	Goldman Sachs Intern II22LRIIP21HZNBB6K528	06/17/2013	03/25/2022	03/25/2022		1	9,428,400	5.75 / 6.07			1,512,600	117,145			(1,301,700)			1,512,600			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	03/25/2022		1	11,258,100	5.75 / 5.835			2,023,000	125,892			(1,776,950)			2,023,000			100/100
RCV 6.23 PAY 6.38 03/10/2022	CENTRICA PLC EMTN	SCH D-1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022	03/10/2022		1	13,352,850	6.375 / 6.23			3,046,978	174,883			(2,720,418)			3,046,978			100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	04/08/2022		1	6,276,000	6.5 / 6.801			1,072,600	88,610			(858,200)			1,072,600			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	12/30/2022	Other	1	1,807,205	4.5628 / 5.075			523,593	29,043			(368,780)			523,593			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	07/06/2022		1	9,632,700	5.5 / 5.8225			2,129,400	148,182			(1,099,665)			2,129,400			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	12/12/2022		1	7,650,000	6.875 / 6.9675			1,523,500	111,817			(877,750)			1,523,500			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	12/30/2022	Other	1	1,525,404	4.5628 / 5.075			441,948	(127,388)			(311,275)			441,948			100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN G87623HR1	SCH D-1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	02/24/2022		1	1,966,155	6.125 / 5.955			439,358	23,568			(408,538)			439,358			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	12/12/2022		1	7,546,275	6.875 / 7.26			1,481,040	130,875			(841,748)			1,481,040			100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN G87623HR1	SCH D-1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	02/24/2022		1	6,154,920	6.125 / 5.955			1,375,380	73,779			(1,278,900)			1,375,380			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	11/23/2022	Sale	1	7,128,000	6.5 / 6.5975			2,359,215	164,330			(1,457,100)			2,359,215			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	12/12/2022		1	7,920,000	6.875 / 6.9175			1,793,500	126,669			(1,147,750)			1,793,500			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	04/08/2022		1	9,782,500	6.5 / 6.76			1,326,975	111,688			(978,575)			1,326,975			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	09/28/2022		1	11,016,600	5.875 / 6.0325			3,494,050	174,551			(1,535,450)			3,494,050			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RCV 4.96 PAY 4.63 12/08/2023	MORRISON WM SUPERMARKETS G62748AA9	SCH D-1	Currency	Goldman Sachs Intern II22LROIIP21HZNBB6K528	03/08/2013	12/08/2023	05/12/2022	Sale	1	6,416,800	4.625 / 4.955			1,103,621	466,240				(717,860)		1,103,621			100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	04/08/2022		1	3,138,000	6.5 / 6.801			536,300	44,305				(429,100)		536,300			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	12/12/2022		1	4,590,000	6.875 / 6.9675			914,100	67,090				(526,650)		914,100			100/100
RCV 6.55 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JPMorgan Chase Bank, 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022	04/08/2022		1	4,827,000	6.5 / 6.55			924,450	62,503				(763,650)		924,450			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2018	04/15/2026	10/15/2022	Other	1	311,137	4.19 / 4.56			11,676	276				1,642		11,676			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/22/2018	04/15/2026	10/15/2022	Other	1	444,481	4.19 / 4.56			161,650	158,827	158,433			2,346		3,217			100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	10/16/2022	Other	1	1,464,941	2.69 / 4.26	(1,188)		108,133	3,300	(1,188)			66,892		109,321			100/100
RCV 4.40275 PAY 4.113 01/03/2034	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	12/31/2022	Other	1	456,899	4.11 / 4.4	129	27	5,329	5,941	156			(1,581,184)		5,172			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	09/30/2019	12/31/2037	12/31/2022	Other	1	41,801	3.515 / 5.9755	(19)		1,276	561	(19)			1,803		1,295			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	09/30/2019	12/31/2037	12/31/2022	Other	1	130,978	3.515 / 5.9755	(60)		3,997	3,004	(60)			5,649		4,057			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	09/30/2019	12/31/2037	12/31/2022	Other	1	41,801	3.515 / 5.9755	(19)		1,276	728	(19)			1,803		1,295			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	12/31/2022	Other	1	109,158	3.375 / 5.5875	(21,601,228)	21,601,272	2,119	2,069	45			3,573		2,075			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	12/31/2022	Other	1	213,949	3.375 / 5.5875	(42,338,406)	42,338,494	4,154	7,763	88			7,002		4,067			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	12/31/2022	Other	1	109,158	3.375 / 5.5875	(21,601,228)	21,601,272	2,119	2,069	45			3,573		2,075			100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/08/2019	03/31/2037	09/30/2022	Other	1	301,388	3.15 / 4.107	225	128	21,051	2,284	353			11,237		20,699			100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/08/2019	03/31/2037	09/30/2022	Other	1	301,388	3.15 / 4.107	225	128	21,051	2,284	353			11,237		20,699			100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/08/2019	03/31/2037	09/30/2022	Other	1	602,776	3.15 / 4.107	449	257	42,103	4,567	706			22,475		41,397			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(85,541,120)	85,541,578	30,969,482	2,491,396	158,893	XXX		(22,686,884)		30,810,593			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(85,541,120)	85,541,578	27,637,292	5,115,410	158,893	XXX		(22,686,884)		27,478,403			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap 2/15/2029 0.01679	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	03/22/2021	02/15/2029	02/11/2022		1	6,800,000	0.50643 / 1.679			(177,614)							(177,614)			100/100
Interest Rate Swap 8/15/2029 0.01848	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	03/22/2021	08/15/2029	07/27/2022		1	9,800,000	0.156 / 1.848			(619,005)							(619,005)			100/100
Interest Rate Swap 11/15/2029 0.019335	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E SNZ2OJLFK8MNNCLOOF39	03/22/2021	11/15/2029	10/20/2022		1	10,600,000	0.156 / 1.9335			(1,491,889)							(1,491,889)			100/100
Interest Rate Swap 5/16/2029 0.01762	MULTIPLE	SCH D-1	Interest Rate	WELLS KB1H1DSPRFMYMCUFXT09	03/22/2021	05/16/2029	04/27/2022		1	8,200,000	0.155 / 0.256802			(565,085)							(565,090)			100/100
Interest Rate Swap 10/8/2030 0.01494	MULTIPLE	SCH D-1	Interest Rate	WELLS KB1H1DSPRFMYMCUFXT09	10/06/2021	10/08/2030	02/02/2022	Other	1															100/100
Interest Rate Swap 4/28/2028 0.014485	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2021	04/28/2028	02/02/2022	Other	1															100/100
Interest Rate Swap 10/28/2027 0.01605	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/26/2021	10/28/2027	02/02/2022	Other	1															100/100
Interest Rate Swap 6/30/2026 0.013325	MULTIPLE	SCH D-1	Interest Rate	WELLS KB1H1DSPRFMYMCUFXT09	12/23/2021	06/30/2026	02/02/2022	Other	1															100/100
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														(2,853,593)			XXX				(2,853,598)			XXX
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	10/08/2020	06/30/2042	12/31/2022	Other	1	133,974	4.07 / 4.07	47		1,279	(313)	47			2,126		1,231			100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	10/08/2020	06/30/2042	12/31/2022	Other	1	133,974	4.07 / 4.07	47		1,279	(320)	47			2,126		1,231			100/100
RCV 4.23 PAY 2.75 06/15/2031	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	06/11/2021	06/15/2031	12/15/2022	Other	1	566,506	2.75 / 4.23	537		74,338	6,890	537			(34,513)		73,801			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RCV 4.23 PAY 2.75 06/15/2031	Atletico Madrid	SCH D-1	Currency	Mizuho Capital Marke 0V6WBS6QX2D1J8570P30	06/11/2021	06/15/2031	12/15/2022	Other	1	940,399	2.75 / 4.23	892		123,402	11,438	892			(57,291)		122,510			100/100
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												1,523		200,298	17,695	1,523	XXX		(87,552)		198,773			XXX
1169999999. Subtotal - Swaps - Hedging Other												1,523		(2,653,295)	17,695	1,523	XXX		(87,552)		(2,654,825)			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														(6,185,783)	2,624,014		XXX				(6,185,788)			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange												(85,539,597)	85,541,578	31,169,780	2,509,091	160,416	XXX		(22,774,436)		31,009,366			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												(85,539,597)	85,541,578	24,983,997	5,133,105	160,416	XXX		(22,774,436)		24,823,578			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(85,541,120)	85,541,578	27,637,292	5,115,410	158,893	XXX		(22,686,884)		27,478,403			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												238,602,663	14,178,964	137,893,451	(46,210)	45,995,403	XXX	(22,220,607)	(87,552)	(102,536,743)	91,836,834			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												153,061,543	99,720,542	165,530,743	5,069,200	46,154,296	XXX	(22,220,607)	(22,774,436)	(102,536,743)	119,315,237			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
ESH3	50	9,986,073	EMINI S&P MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/29/2022	3,994.9452	3,861.0000	(333,573)					(333,573)	(333,573)	530,000	0010	50
MFSH3	10	986,670	MSCI EAFE MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	12/21/2022	1,973.3544	1,949.4000	(11,970)					(11,970)	(11,970)	40,219	0010	50
GIF3	3	430,988	GLD SAC NDX JAN3	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/18/2023	CME:Index and Option SNZ20JLFK8MNNCLQ0F39	12/08/2022	574.6500	610.1000	26,588					26,588	26,588	36,000	0010	250
Adjustment			Adjustment														32,806	32,806			
1539999999. Subtotal - Long Futures - Hedging Other												(318,955)					(286,149)	(286,149)	606,219	XXX	XXX
1579999999. Subtotal - Long Futures												(318,955)					(286,149)	(286,149)	606,219	XXX	XXX
ESH3	10	1,931,375	EMINI S&P MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/20/2022	3,862.7500	3,861.0000	875					875	875	106,000	0010	50
MFSH3	5	486,200	MSCI EAFE MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	12/22/2022	1,944.8000	1,949.4000	(1,150)					(1,150)	(1,150)	20,109	0010	50
1609999999. Subtotal - Short Futures - Hedging Other												(275)					(275)	(275)	126,109	XXX	XXX
1649999999. Subtotal - Short Futures												(275)					(275)	(275)	126,109	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												(319,230)					(286,424)	(286,424)	732,328	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												(319,230)					(286,424)	(286,424)	732,328	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	5,265,917	(5,265,917)	
BNP Paribas		2,613,925	2,613,925
Total Net Cash Deposits	5,265,917	(2,651,992)	2,613,925

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH2	442	95,393,250	EMINI S&P MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	03/09/2022	4,630.0743	03/10/2022	4,448.3066	Sale	(3,853,475)	(3,853,475)			0010	50
MFSH2	76	8,466,015	MSCI EAFE MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Intercontinental Exc 549300R4IG1TWPZT5U32	02/28/2022	2,223.5513	03/10/2022	2,161.1789	Sale	(237,015)	(237,015)			0010	50
GIF2	5	683,625	GLD SAC NDX JAN2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/18/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/09/2021	546.8400	01/10/2022	579.6100	Sale	40,963	40,963			0010	250
GIG2	4	578,150	GLD SAC NDX FEB2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	02/15/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	01/10/2022	579.1250	02/08/2022	631.8375	Sale	52,713	52,713			0010	250
GIH2	2	318,600	GLD SAC NDX MAR2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	03/15/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	02/08/2022	639.0250	03/10/2022	769.0000	Sale	64,988	64,988			0010	250
ESM2	512	109,492,168	EMINI S&P JUN2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/17/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	04/14/2022	4,274.3835	06/09/2022	4,156.9229	Sale	(3,006,993)	(3,006,993)			0010	50
MFSM2	101	10,350,455	MSCI EAFE JUN2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/17/2022	Intercontinental Exc 549300R4IG1TWPZT5U32	05/31/2022	2,056.9723	06/09/2022	2,071.8446	Sale	75,105	75,105			0010	50
GIJ2	1	193,575	GLD SAC NDX APR2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	04/18/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	03/10/2022	814.0000	04/08/2022	753.8000	Sale	(15,050)	(15,050)			0010	250
GIK2	1	177,575	GLD SAC NDX MAY2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	05/16/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	04/08/2022	655.5500	05/10/2022	683.1000	Sale	6,888	6,888			0010	250
GIM2	1	182,700	GLD SAC NDX JUN2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	06/15/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	05/10/2022	730.8000	06/09/2022	821.8000	Sale	22,750	22,750			0010	250
ESU2	421	83,679,488	EMINI S&P SEP2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/16/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/14/2022	4,036.0722	09/09/2022	3,923.6983	Sale	(2,365,470)	(2,365,470)			0010	50
MFSU2	75	7,088,875	MSCI EAFE SEP2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/16/2022	Intercontinental Exc 549300R4IG1TWPZT5U32	08/22/2022	1,884.6920	09/09/2022	1,864.8547	Sale	(74,390)	(74,390)			0010	50
GIN2	1	200,850	GLD SAC NDX JUL2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	07/18/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	06/09/2022	803.4000	07/11/2022	700.3500	Sale	(25,763)	(25,763)			0010	250
GIQ2	2	338,350	GLD SAC NDX AUG2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	08/15/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	07/11/2022	676.7000	08/09/2022	651.4000	Sale	(12,650)	(12,650)			0010	250
GIU2	2	322,750	GLD SAC NDX SEP2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	09/16/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	08/09/2022	645.5000	09/09/2022	635.9500	Sale	(4,775)	(4,775)			0010	250
ESZ2	259	50,782,035	EMINI S&P DEC2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/16/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	09/09/2022	3,921.1369	12/08/2022	3,860.9614	Sale	(779,273)	(779,273)			0010	50
MFSZ2	68	6,158,000	MSCI EAFE DEC2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/16/2022	Intercontinental Exc 549300R4IG1TWPZT5U32	11/29/2022	1,813.1382	12/08/2022	1,828.8029	Sale	53,260	53,260			0010	50
GIV2	2	315,350	GLD SAC NDX OCT2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	10/17/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	09/09/2022	630.7000	10/11/2022	660.3500	Sale	14,825	14,825			0010	250
GIX2	2	326,175	GLD SAC NDX NOV2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	11/15/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	10/11/2022	652.3500	11/08/2022	660.8000	Sale	4,225	4,225			0010	250
GIZ2	3	492,675	GLD SAC NDX DEC2	EQUITY INDEXED ANNUITY	EXH 5	Commodity	12/15/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	11/08/2022	656.9000	12/08/2022	574.5500	Sale	(61,763)	(61,763)			0010	250
ESH3	53	10,518,730	EMINI S&P MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/08/2022	3,969.3321	12/20/2022	3,876.5613	Sale	(245,843)	(245,843)			0010	50
MFSH3	16	1,591,955	MSCI EAFE MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	12/14/2022	1,989.9437	12/22/2022	1,944.6875	Sale	(36,205)	(36,205)			0010	50
Adjustment			Adjustment											(51,801)	(51,801)				
1569999999. Subtotal - Long Futures - Other														(10,434,749)	(10,434,749)			XXX	XXX
1579999999. Subtotal - Long Futures														(10,434,749)	(10,434,749)			XXX	XXX
ESH2	103	21,063,325	EMINI S&P MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	01/18/2022	4,342.2887	03/10/2022	4,330.0876	Sale	59,175	59,175			0010	50
MFSH2	11	1,201,855	MSCI EAFE MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	Intercontinental Exc 549300R4IG1TWPZT5U32	02/23/2022	2,181.6545	02/28/2022	2,183.3091	Sale	(910)	(910)			0010	50
ESM2	54	11,489,625	EMINI S&P JUN2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/17/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	04/11/2022	4,253.8380	04/14/2022	4,175.9722	Sale	210,238	210,238			0010	50
ESU2	5	964,250	EMINI S&P SEP2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/16/2022	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/18/2022	3,856.5000	07/19/2022	3,937.5000	Sale	(20,250)	(20,250)			0010	50
MFSH3	5	486,200	MSCI EAFE MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	12/22/2022	1,944.8000	12/28/2022	1,948.5000	Sale	(925)	(925)			0010	50
1639999999. Subtotal - Short Futures - Other														247,328	247,328			XXX	XXX
1649999999. Subtotal - Short Futures														247,328	247,328			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																		XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other														(10,187,421)	(10,187,421)			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(10,187,421)	(10,187,421)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		2,641,388	(346,693)	2,641,388	27,462	(346,693)	27,462	732,328	732,328
Bank of America, NA	B4TYDEB6GKMZO031MB27	Y	Y	25,013,806		22,592,137	(9,319,458)		32,677,920	(9,344,221)		1,542,953	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	33,452,077		35,221,545	(1,838,567)		38,223,647	(5,634,982)			
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	9,500,000		8,080,932	(5,156)		11,210,303		1,710,303	285,038	
Canadian Imperial Ba	2IGI19DL770X0HC3ZE78	Y	Y	6,526,042		6,395,864	(101,492)		7,865,977	(1,255,006)	84,929		
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	7,960,000		14,864,977	(45,572)	6,859,405	9,162,906	(229,773)	973,133		
Credit Suisse Intern	E58DKGMJYYYJLN8C3868	Y	Y	14,479,000		14,115,011			14,255,376			407,542	111,639
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	38,073,714		42,437,873	(424,383)	3,939,776	40,451,503	(882,835)	1,494,954	1,365,849	1,365,849
Mizuho Capital Marke	OV6I8S6QX2D1J857QP30	Y	Y	1,930,000		12,526,882	(8,577,587)	2,019,295	21,016,350	(21,409,337)		5,876,615	5,876,615
Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	Y	Y	10,359,471		10,137,832	(245,815)		13,770,273	(1,114,444)	2,296,358		
Morgan Stanley Capit	I7331LVCZKQKX5T7XV54	Y	Y	10,000		4,726			4,726				
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	910,847		23,957,114	(17,238,299)	5,807,968	34,496,600	(34,943,351)		4,489,375	4,489,375
Truist Bank	JJKC32MCHWID171265Z06	Y	Y	17,975,252		17,570,412			17,840,123				
Societe Generale	BFM8T61CT2L10CEMIK50	Y	Y	6,286,211		9,110,815		2,824,604	8,556,645		2,270,434		
0299999999. Total NAIC 1 Designation				172,476,420		217,016,120	(37,796,329)	21,451,048	249,532,349	(74,813,949)	8,830,111	13,967,372	11,843,478
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)									1,918,307	(142,207,953)		15,745,574	15,745,574
0999999999 - Gross Totals				172,476,420		219,657,508	(38,143,022)	24,092,436	251,478,118	(217,368,595)	8,857,573	30,445,274	28,321,380
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						219,657,508	(38,143,022)						

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)
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash	000000-00-0	US DOLLAR	148,501,023	148,501,023	148,501,023		IV
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-5D-8	US TREASURY 2.875 09/30/23	1,412,709	1,500,000	1,467,200	09/30/2023	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-YS-3	US TREASURY 1.750 11/15/29	43,511,443	46,200,000	45,189,752	11/15/2029	I
0199999999 - Total				193,425,175	196,201,023	195,157,975	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, NA SNZ2OJLFK8MNNCLQOF39	Cash	000000-00-0	USD Cash Collateral	25,013,806	25,024,949	XXX		V
Barclays Bank PLC JUKC32MCHWDI71265Z06	Cash	000000-00-0	USD Cash Collateral	33,452,077	33,452,077	XXX		V
BNP Paribas SA 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	USD Cash Collateral	9,500,000	11,693,449	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	Cash	000000-00-0	USD Cash Collateral	6,526,042	6,526,042	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	7,960,000	7,960,000	XXX		V
Credit Suisse International 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	USD Cash Collateral	14,479,000	15,563,305	XXX		V
JP Morgan Chase Bank N.A. G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	USD Cash Collateral	38,073,714	38,073,714	XXX		V
Mizuho Capital Markets LLC B4TYDEB6GKMZO031MB27	Cash	000000-00-0	USD Cash Collateral	1,930,000	2,849,079	XXX		V
Morgan Stanley & Co. International PLC 7H6GLXDRUGQFU57RNE97	Treasury	91282C-BM-2	US TREASURY .125 02/15/24	4,499,228	4,730,000	XXX	02/15/2024	V
Morgan Stanley & Co. International PLC 7H6GLXDRUGQFU57RNE97	Treasury	91282C-FG-1	US TREASURY 3.25 08/31/24	617,105	630,000	XXX	08/31/2024	V
Morgan Stanley & Co. International PLC 7H6GLXDRUGQFU57RNE97	Treasury	91282C-FJ-5	US TREASURY 3.125 08/31/29	5,243,138	5,520,000	XXX	08/31/2029	V
Morgan Stanley Capital Services B4TYDEB6GKMZO031MB27	Cash	000000-00-0	USD Cash Collateral	10,000		XXX		V
Royal Bank of Canada E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral	910,847	910,847	XXX		V
Truist Bank ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral	17,975,252	17,975,252	XXX		V
Societe Generale BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral	6,286,211	6,286,211	XXX		V
0299999999 - Total				172,476,420	177,194,925	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 *
JP Morgan ..... New York, NY	.....	.....0.000	.....	.....	566,476,066	..XXX.
Bank of America ..... Covina, CA	.....	.....0.000	.....	.....	 8,395,192	..XXX.
Federal Home Loan Bank ..... Des Moines, IA	.....	.....0.000	.....	.....	 5,934,867	..XXX.
Wells Fargo ..... Seattle, WA	.....	.....0.000	.....	.....	 4,443,150	..XXX.
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			177,840	XXX
0199999. Totals - Open Depositories	XXX	XXX			585,427,115	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			585,427,115	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
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.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX			585,427,115	XXX

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

1. January	738,005,457	4. April	412,947,203	7. July	420,596,993	10. October	488,881,871
2. February	657,889,984	5. May	404,055,838	8. August	443,126,963	11. November	569,579,234
3. March	498,180,379	6. June	358,742,694	9. September	366,328,024	12. December	585,427,115

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
	UNITED STATES TREASURY		12/14/2022	0.000	01/26/2023	20,944,723		43,377
	UNITED STATES TREASURY		12/14/2022	0.000	02/23/2023	20,875,903		50,945
	UNITED STATES TREASURY		12/14/2022	0.000	01/05/2023	20,991,414		50,337
	UNITED STATES TREASURY		12/14/2022	0.000	01/12/2023	20,975,811		45,282
	UNITED STATES TREASURY		12/14/2022	0.000	01/19/2023	20,960,296		45,409
	UNITED STATES TREASURY		12/14/2022	0.000	02/02/2023	20,927,572		44,410
	UNITED STATES TREASURY		12/14/2022	0.000	02/09/2023	20,911,117		42,540
	UNITED STATES TREASURY		12/14/2022	0.000	02/16/2023	20,893,702		45,341
	UNITED STATES TREASURY		12/14/2022	0.000	03/02/2023	20,856,377		45,255
	UNITED STATES TREASURY		12/14/2022	0.000	03/09/2023	992,208		1,396
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						189,329,124		414,292
0109999999. Total - U.S. Government Bonds						189,329,124		414,292
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						189,329,124		414,292
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						189,329,124		414,292
31846V-20-3	FIRST AMER:GVT OBLG Y		12/02/2022	3.790		116		9
723755-10-4	PIONEER US GOVT MM A		03/31/2020	3.720		359		
8309999999. Subtotal - All Other Money Market Mutual Funds						475		10
8609999999 - Total Cash Equivalents						189,329,599		414,302

1.

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

1A	1A ...$	21,983,621	1B ..$	167,345,503	1C ..$		1D ..$		1E ..$		1F ..$		1G ..$
1B	2A ...$		2B ..$		2C ..$								
1C	3A ...$		3B ..$		3C ..$								
1D	4A ...$		4B ..$		4C ..$								
1E	5A ...$		5B ..$		5C ..$								
1F	6 .....$												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			109,770	106,133
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			39,095	37,006
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	O	Life Insurance	34,320,546,557	28,590,259,375		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			249,233	237,827
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			446,120	416,281
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			51,227	52,465
48. Washington WA	B	LIFE INSURANCE			4,996,044	4,725,444
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	LIFE INSURANCE			1,014,875	1,010,282
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	34,320,546,557	28,590,259,375	6,906,363	6,585,438
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				